



Colorado Housing and Finance Authority
annual financial information report
as of December 31, 2019

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INTRODUCTION

The Colorado Housing and Finance Authority (the "Authority") is providing the following Annual Financial Information report as of December 31, 2019 ("Annual Report") pursuant to Continuing Disclosure Undertakings entered into by the Authority with respect to the Bonds listed hereto (the "Bonds"). The information in this Annual Report is subject to change without notice, and the availability of this Annual Report does not under any circumstances create any implication that there has been no change in the affairs of the Authority, the Trust Estate with respect to the Bonds or otherwise since the date hereof. This Annual Report speaks only as of its date. Capitalized terms contained in this Annual Report and not otherwise defined herein shall have the meanings ascribed thereto in the related Official Statements with respect to the Bonds.

COLORADO HOUSING AND FINANCE AUTHORITY

Selected Financial Information

The Annual Report should be read in conjunction with the Audited Financial Statements. The audited 2019 Financial Statements of the Authority provide certain financial information about the Authority on a fund accounting basis, including a description of its General Fund which is available on **EMMA** and at www.chfainfo.com/investors.

Employees and Pension Information

As of December 31, 2019, the Authority had approximately 181 full-time and 5 part-time employees, all of whom were members of the Public Employees' Retirement Association of Colorado ("**PERA**"). State statutes required the Authority to contribute 12.68% of each participating employee's gross salary to PERA in 2019. In 2019, the Authority's PERA contribution totaled approximately \$2 million, compared to an Authority contribution in 2018 of \$2.1 million. See note (12) to the Basic Financial Statements of the Audited Financial Report of the Authority.

Financial Information for the General Fund

The following table sets forth historical selected financial information for the General Fund for the five years ended December 31, 2019 as provided by the Authority.

Colorado Housing and Finance Authority

General Fund

Selected Financial Information

Years Ended December 31

(in thousands of dollars)

	<u>FY</u> <u>2019</u>	<u>FY</u> <u>2018</u>	<u>FY</u> <u>2017</u>	<u>FY</u> <u>2016</u>	<u>FY</u> <u>2015</u>
Interest and investment revenue:					
Loans receivable	\$ 16,445	\$ 13,430	\$ 10,284	\$ 8,145	\$ 7,191
Investments	1,412	1,203	480	570	724
Net increase (decrease) in fair value					
of long-term investments	<u>(26)</u>	<u>(1,372)</u>	<u>1,170</u>	<u>(106)</u>	<u>(210)</u>
Total interest and investment revenue	17,831	13,261	11,934	8,609	7,705
Interest expense - bonds and notes payable	<u>7,370</u>	<u>4,463</u>	<u>2,310</u>	<u>1,395</u>	<u>1,307</u>
Net interest and investment revenue	<u>10,461</u>	<u>8,798</u>	<u>9,624</u>	<u>7,214</u>	<u>6,398</u>
Other revenue (expense):					
Fees and miscellaneous income	156,868	124,979	143,175	115,973	76,810
Hedging activity gain / (loss)	2,810	(3,479)	(100)	2,572	250
Gains on sales of capital assets	<u>-</u>	<u>18</u>	<u>19</u>	<u>(702)</u>	<u>-</u>
Total other revenue	<u>159,678</u>	<u>121,518</u>	<u>143,094</u>	<u>117,843</u>	<u>77,060</u>
Net revenue	<u>170,139</u>	<u>130,316</u>	<u>152,718</u>	<u>125,057</u>	<u>83,458</u>
Operating expenses:					
Salaries and related benefits	20,343	26,211	27,515	22,207	1,994
General operating	81,642	56,750	87,895	87,094	49,641
Provision for losses	1,956	619	569	662	429
Other interest expense - RAP	-	-	-	-	-
Transfers	(4,531)	(9,275)	(11,988)	2,414	605
Depreciation	<u>1,006</u>	<u>1,038</u>	<u>684</u>	<u>932</u>	<u>1,109</u>
Total operating expenses	<u>100,416</u>	<u>75,343</u>	<u>104,675</u>	<u>113,309</u>	<u>53,778</u>
Change in net assets	<u>69,723</u>	<u>54,973</u>	<u>48,043</u>	<u>11,748</u>	<u>29,680</u>
Restatement due to GASB 68					(16,653)
Restatement due to GASB 75		(2,230)			
Net Assets, end of year	<u>\$ 385,986</u>	<u>\$ 316,263</u>	<u>\$ 263,520</u>	<u>\$ 215,477</u>	<u>\$ 203,729</u>
Bonds, notes payable and short-term debt	<u>\$ 232,378</u>	<u>\$ 256,060</u>	<u>\$ 117,225</u>	<u>\$ 90,286</u>	<u>\$ 100,079</u>
Total Assets	<u>\$ 902,804</u>	<u>\$ 762,550</u>	<u>\$ 527,298</u>	<u>\$ 442,363</u>	<u>\$ 410,179</u>

Obligations of the Authority

The following is a summary of certain obligations incurred by the Authority to fund and operate the Authority and its programs. See also note (6) to the Basic Financial Statements of the Audited Financial Report of the Authority.

Rental and Commercial Loan Programs

The Authority has financed rental loans with proceeds of its Multi-Family/Project Bonds ("MF Project Bonds"), which as of December 31, 2019, were outstanding in an aggregate principal amount of \$454,740,000. Certain MF Project Bonds are secured by the full faith and credit of the Authority and are described in "General Obligations – Multi-Family/Project Bonds" under this caption. The Authority has also issued Federally Insured Multi-Family Housing Loan Program Pass-Through Revenue Bonds under a Master Indenture dated as of June 1, 2013 (the "MF Pass-Through Indenture.") As of December 31, 2019, the outstanding aggregate principal amount was \$125,519,802.

Bonds secured by a pledge of loan revenues as well as bonds secured by loan revenues and the general obligation of the Authority have also been privately placed to institutional purchasers by the Authority in order to finance rental loans. See "General Obligations – Privately Placed Bonds" under this caption. The Authority has also issued general obligation housing bonds to finance a rental loan secured by a pledge of loan revenues as well as the full faith and credit of the Authority. See "General Obligations – General Obligation Bonds" under this caption. See Note (6) of the Basic Financial Statements of the Audited Financial Report of the Authority for more information regarding these outstanding bonds and notes. The Authority has also acted as a conduit issuer of bonds. These conduit bonds are payable only with amounts received from the conduit borrower and are therefore not reported as obligations of the Authority on its financial statements.

Business loans and participation interests have also been financed by the Authority with the proceeds of the general obligation bonds described in "General Obligations – General Obligation Bonds" and privately placed bonds, secured by loan and participation revenues as well as the full faith and credit of the Authority. See "General Obligations – Privately Placed Bonds" under this caption. In connection with its Special Projects financing program, the Authority has acted as a conduit issuer in the issuance of its industrial development revenue bonds to finance certain manufacturing facilities and solid waste disposal facility projects for corporations. These bonds are payable only with amounts received from the conduit borrower and are therefore not reported as obligations of the Authority on its financial statements.

Single Family Mortgage Programs

The Authority has issued Single Family Mortgage Bonds (referred to as "SF Mortgage Bonds" in this Annual Report) under a Master Indenture, payable from the revenues of mortgage loans held thereunder. As of December 31, 2019, the aggregate principal outstanding is \$997,437,731. See Outstanding Bonds and Auxiliary Obligations to this Annual Report for further detail about the SF Mortgage Bonds. Single-Family Class III Bonds outstanding under the Master Indenture are also general obligations of the Authority, as described in "General Obligations – Single-Family Mortgage Class III Bonds" under this caption.

Under a Master Indenture dated as of December 1, 2009 (the "Homeownership Indenture"), the Authority has issued Class I Bonds ("Homeownership Bonds") secured by Ginnie Mae Mortgage Backed Securities and whole loans. As of December 31, 2019, the total outstanding principal outstanding was \$391,302,456. See Note (6) of the Basic Financial Statements of the Audited Financial Report of the Authority for more information regarding these outstanding bonds and notes. The Authority's financing activities in connection with its Single Family Mortgage Programs also include the sale of certain single family mortgage loans to Fannie Mae, Freddie Mac and the issuance and sale of Ginnie Mae Certificates in order to finance first and second mortgage loans as part of the Non-Qualified and Qualified Single Family Mortgage Programs.

General Obligations

Many of the bonds and notes issued by the Authority to finance its programs are secured by a pledge of specific revenues, with an additional pledge of its full faith and credit, as described under this caption. Other obligations of the Authority entered in connection with its programs or its operations are not secured by specific revenues or assets other than the Authority's full faith and credit. The bonds notes and other obligations which are general obligations of the Authority are described below.

Multi-Family/Project Bonds. The Authority has issued Class I Multi-Family/Project Bonds (as of December 31, 2019 aggregate principal was \$54,305,000) in order to finance business loans which are payable not only from a senior lien on loan revenues but also as general obligations of the Authority. The Authority has also issued certain Class II Multi-Family/Project Bonds with a General Obligation pledge; as of December 31, 2019, aggregate principal was \$11,455,000. These Class II Multi-Family/Project Bonds are payable from loan revenues on a subordinate lien basis to the Class I Multi-Family/Project Bonds.

Privately Placed Bonds. The Authority has issued general obligation bonds through private placement in order to finance rental loans. As of December 31, 2019, such privately placed bonds were outstanding in an aggregate principal amount of \$2,862,000.

Loans Backed by Authority General Obligation. The Authority has acquired or originated certain uninsured rental and business loans using proceeds of, and pledged to the repayment of, its Multi-Family/Project Bonds, outstanding as of December 31, 2019 in the aggregate principal amount of \$154,144,194. The Authority has pledged its full faith and credit to the payment of a substantial portion of such loans. The Authority has also assumed, as a general obligation, 50% risk of loss in the mortgage loans acquired by the Authority and insured by the FHA under Section §542(c) of the Housing and Community Development Act of 1992, as amended. As of December 31, 2019, such §542(c) mortgage loans were outstanding in the amount of approximately \$178.8 million (\$125.5 million held under the Federally Insured Multi-Family Housing Loan Program Pass-Through Revenue Bonds and \$53.3 million held under the Multi-Family/Project Master Indenture and securing the Multi-Family/Project Bonds). In the case of a §542(c) claim, the Authority is responsible, as a general obligation, to reimburse FHA for 50% of any loss incurred by the FHA as a result of and after the final settlement of such claim. See "Programs to Date – Commercial Loan Programs – Rental Finance Programs" under this caption.

Interest Rate Contracts; Derivative Products. The Authority has pledged its full faith and credit to secure its obligation to make termination payments under the Interest Rate Contracts relating to the Bonds under the related Indenture. See Outstanding Interest Rate Contracts to this Annual Report. See also Note (8) to the Basic Financial Statements of the Audited Financial Report of the Authority.

Other Borrowings. The Authority has entered into agreements with the Federal Home Loan Bank of Topeka and commercial banks for borrowings from time to time and such borrowings are also general obligations of the Authority. Amounts drawn under each of these agreements are used to support the Authority's various lending programs by purchasing loans pending the permanent financing of such loans and, with respect to amounts drawn under the FHLB agreement, for activities related to the Authority's volume cap preservation program. The Authority has also entered into an agreement with KeyBank National Association for an unsecured line of credit. As of December 1, 2019, the Authority had \$113.0 million and \$65 million outstanding, respectively. See Note (5) to the Basic Financial Statements of the Audited Financial Report of the Authority.

The Authority has also borrowed amounts evidenced by Rural Business Cooperative Service Notes (as of December 31, 2019 aggregate principal outstanding was \$724,795), which have been used to finance projects, working capital loans, or participations therein for small businesses in rural areas. The Authority has pledged its full faith and credit to the payment of such notes.

General Obligation Ratings. Moody's has assigned an "A1" rating and S&P has assigned an "A+" rating to the Authority's ability to repay its general obligation liabilities. The ratings have been assigned based on the Authority's management, financial performance and overall program performance. There is no assurance that any such rating will continue for any given period of time or that any such rating will not be revised downward or withdrawn entirely by Moody's or S&P, respectively, if, in the judgment of the issuing rating agency, circumstances so warrant.

Summary of Certain Authority Obligations

The following is a table which lists certain obligations of the Authority and sets forth the respective outstanding amount for such obligations as of December 31, 2019. Further detail regarding these items is provided under the other sub captions of "Obligations of the Authority" in this Annual Report.

Summary of Certain Authority Obligations as of December 31, 2019

<u>Certain Authority Obligations</u>	<u>Outstanding Amount</u>
Single Family Mortgage Bonds (2001 Master Indenture)	\$997,437,731
Homeownership Class I Bonds	391,302,456
Multi-Family/Project Bonds (Master Indenture)	454,740,000
Federally Insured Multi-Family Loan Program Pass-Through	125,519,802
Privately Placed Bonds	2,862,000
Total	<u><u>\$1,971,861,989</u></u>

The following table identifies the specific components of the Authority Obligations listed on the preceding table which are general obligations of the Authority as well as other general obligations of the Authority as of December 31, 2019. Further detail regarding these items is provided under the other sub captions of "Obligations of the Authority" in this Annual Report.

General Obligations of the Authority as of December 31, 2019

<u>General Obligations</u>	
MF Project Bonds:	
Class I (w/ GO Pledge)	\$54,305,000
Class II (w/ GO Pledge)	11,455,000
Privately Placed Bonds:	
Rental Finance	2,862,000
Other Borrowings:	
Line of Credit	178,000,000
Rural Business Cooperative Service Notes	\$724,795

Single Family Mortgage Bonds Indenture

Summary of Assets and Liabilities as of 12/31/2019

Bonds Issue	Bonds Outstanding	Whole Loan Balance	Program MBS Outstanding	Investment Balances	Net Assets	Current Parity
SFMB01AA	47,255,000	18,715,271	-	28,774,178	234,449	100.5%
SFMB02A	2,850,000	5,454,248	-	4,691,004	7,295,252	356.0%
SFMB02B	9,930,000	6,757,596	-	7,048,505	3,876,101	139.0%
SFMB02C	9,880,000	8,156,273	-	2,954,625	1,230,899	112.5%
SFMB14A	15,950,000	20,283,904	-	1,940,296	6,274,200	139.3%
SFMB15A	32,525,000	32,600,785	-	5,141,049	5,216,834	116.0%
SFMB15B	8,040,000	8,474,024	-	1,933,939	2,367,962	129.5%
SFMB17A	38,162,731	-	38,105,287	304,907	247,463	100.6%
SFMB17B	14,045,000	8,834,996	3,910,303	2,154,045	854,344	106.1%
SFMB17CDE	64,025,000	18,869,514	40,517,995	8,859,092	4,221,600	106.6%
SFMB18AB	78,595,000	21,660,662	51,888,815	7,711,685	2,666,162	103.4%
SFMB18C	90,095,000	2,007,345	78,055,322	13,300,639	3,268,305	103.6%
SFMB18D	31,585,000	28,834,685	-	3,365,760	615,445	101.9%
SFMB19ABC	100,345,000	4,932,593	86,041,633	12,368,104	2,997,330	103.0%
SFMB19DE	139,795,000	39,639,814	93,088,041	11,265,055	4,197,910	103.0%
SFMB19FG	88,895,000	3,995,257	83,359,379	5,159,510	3,619,146	104.1%
SFMB19HI	99,815,000	4,342,636	93,460,399	1,600,451	(411,514)	99.6%
SFMB19JKL	125,650,000	12,235,786	57,227,586	57,641,439	1,454,812	101.2%
* SFMB Surplus Assets	-	15,680,189	-	11,496,589	27,176,778	NA
TOTAL	997,437,731	261,475,578	625,654,759	187,710,872	77,403,478	107.8%

* SF Surplus Assets: Pursuant to Section 5.5 (a) of the Master Indenture dated October 1, 2001, the Authority established a surplus assets subaccount in the Acquisition Account of the Program Fund to which excess cash in the Trust Estate was deposited and used to acquire existing mortgage loans. Such existing mortgage loans are currently held in the surplus assets subaccount as Mortgage Loans under the Master Indenture. Mortgage Repayments and Prepayments relating to such Mortgage Loans held in the surplus assets subaccount may be applied to redeem Bonds of any Series under the Master Indenture as directed by the Authority, except to the extent limited by the provisions of the Series Indenture related to a particular Series.

Bonds By Class	Bonds Outstanding	Class Concentration	Parity (Total Assets)
I	882,027,731	88.43%	121.9%
II	79,045,000	7.92%	111.8%
III	36,365,000	3.65%	107.8%
Total	997,437,731	100.00%	

Bonds Outstanding

Series	Class	Principal Amount Issued	Outstanding Principal Amount
SFMB2001AA			
SF01AA-1	I	15,000,000	13,000,000
SF01AA-2	I	46,840,000	34,255,000
		61,840,000	47,255,000
		61,840,000	47,255,000
SFMB2002A		23,075,000	2,850,000
SF02A-3	I	23,075,000	2,850,000
		23,075,000	2,850,000
		23,075,000	2,850,000
SFMB2002B			
SF02B-3	I	40,000,000	9,930,000
		40,000,000	9,930,000
		40,000,000	9,930,000
SFMB2002C			
SF02C-3	I	40,000,000	9,880,000
		40,000,000	9,880,000
		40,000,000	9,880,000
SFMB2014A			
SF14A	I	11,140,000	5,440,000
SF14A Serials	I	16,795,000	10,510,000
		27,935,000	15,950,000
		27,935,000	15,950,000
SFMB2015A			
SF15A	I	34,420,000	12,840,000
SF15A Serials	I	33,410,000	19,685,000
		67,830,000	32,525,000
		67,830,000	32,525,000
SFMB2015B			
SF15B Serials	I	11,620,000	8,040,000
		11,620,000	8,040,000
		11,620,000	8,040,000
SFMB2017AB			
SF17A	I	52,000,000	38,162,731
SF17B-1	II	10,000,000	9,800,000
SF17B-2	II	6,870,000	4,245,000
		68,870,000	52,207,731
		68,870,000	52,207,731
SFMB2017CDE			
SF17C	I	50,000,000	37,035,000
SF17D	I	2,355,000	1,990,000
SF17E	I	25,000,000	25,000,000
		77,355,000	64,025,000
		77,355,000	64,025,000
SFMB2018AB			
SF18A	I	19,115,000	17,355,000
SF18B-1	I	36,250,000	31,240,000
SF18B-2	II	30,000,000	30,000,000
		85,365,000	78,595,000
		85,365,000	78,595,000
SFMB2018C			
SF18C	I	93,450,000	90,095,000
		93,450,000	90,095,000
		93,450,000	90,095,000
SFMB2018D			
SF18D	I	34,890,000	31,585,000
		34,890,000	31,585,000
		34,890,000	31,585,000

Series	Class	Principal Amount Issued	Outstanding Principal Amount
SFMB2019ABC	I	14,960,000	14,960,000
SF19B-1	I	30,000,000	29,400,000
SF19B-2	I	20,000,000	20,000,000
SF19C	I	36,935,000	35,985,000
		<u>101,895,000</u>	<u>100,345,000</u>
SFMB2019DE			
SF19D	I	50,000,000	50,000,000
SF19E	I	91,435,000	89,795,000
		<u>141,435,000</u>	<u>139,795,000</u>
SFMB2019FG			
SF19F	I	36,800,000	36,605,000
SF19G-1	I	25,520,000	25,485,000
SF19G-2	I	26,805,000	26,805,000
		<u>89,125,000</u>	<u>88,895,000</u>
SFMB2019HI			
SF19H	III	36,450,000	36,365,000
SF19I-1	I	33,450,000	33,450,000
SF19I-2	I	30,000,000	30,000,000
		<u>99,900,000</u>	<u>99,815,000</u>
SFMB2019JKL			
SF19J	I	3,695,000	3,695,000
SF19K	I	27,505,000	27,505,000
SF19L-1	II	35,000,000	35,000,000
SF19L-2	I	39,165,000	39,165,000
SF19L-3	I	20,285,000	20,285,000
		<u>125,650,000</u>	<u>125,650,000</u>
Total Single Family Mortgage Bonds		1,190,235,000	997,437,731
	Class I	1,071,915,000	882,027,731
	Class II	81,870,000	79,045,000
	Class II	36,450,000	36,365,000
	Total	<u>1,190,235,000</u>	<u>997,437,731</u>

List of Unscheduled Redemptions

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF01AA-1	I	Taxable	05/01/2041	12/23/2009	\$13,500,000	Special Redemption (SP)
SF01AA-1	I	Taxable	05/01/2041	11/01/2010	\$6,500,000	SP
SF01AA-4	II	non-AMT	05/01/2036	11/01/2012	\$5,000,000	SP
SF01AA-4	II	non-AMT	05/01/2036	05/01/2013	\$5,000,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2014	\$10,270,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2015	\$840,000	SP
SF01AA-1	I	Taxable	11/01/2038	11/01/2015	\$7,500,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2015	\$330,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2016	\$4,335,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2016	\$2,950,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2017	\$2,425,000	SP
SF01AA-1	I	Taxable	11/01/2038	11/01/2017	\$2,500,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2017	\$2,975,000	SP
SF01AA-1	I	Taxable	11/01/2038	05/01/2018	\$5,000,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2018	\$875,000	SP
SF01AA-1	I	Taxable	11/01/2038	10/31/2018	\$15,000,000	Optional Redemption (O)
SF01AA-1	I	Taxable	05/01/2041	11/01/2019	\$2,000,000	SP
SF01AA-1	I	Taxable	05/01/2041	11/01/2019	\$2,000,000	SP
SFMB2001AA					\$89,000,000	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02A-3	I	non-AMT	11/01/2021	11/01/2002	\$805,000	Prepayment (PP)
SF02A-2	I	AMT	11/01/2021	05/01/2003	\$155,000	PP
SF02A-3	I	non-AMT	11/01/2021	05/01/2003	\$1,470,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2003	\$1,300,000	PP
SF02A-2	I	AMT	11/01/2021	05/04/2004	\$765,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	06/04/2004	\$1,820,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2004	\$2,495,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2004	\$310,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2005	\$245,000	PP
SF02A-5	II	AMT	11/01/2032	05/01/2005	\$2,870,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2005	\$2,835,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2005	\$5,100,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2006	\$2,990,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2006	\$120,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2006	\$2,955,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2006	\$105,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2007	\$2,850,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2007	\$85,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2007	\$2,730,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2007	\$105,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2008	\$100,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2008	\$75,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2009	\$95,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2009	\$190,000	Special Redemption (SP)
SF02A-1	I	Taxable (MRB)	11/01/2013	12/23/2009	\$9,455,000	SP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2010	\$2,615,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2010	\$85,000	SP
SF02A-3	I	non-AMT	11/01/2021	05/01/2010	\$295,000	SP
SF02A-5	II	AMT	05/01/2032	05/01/2010	\$4,200,000	SP
SF02A-5	II	AMT	11/01/2032	05/01/2010	\$5,800,000	SP
SF02A-2	I	AMT	11/01/2021	11/01/2010	\$60,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2011	\$55,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02A-2	I	AMT	11/01/2021	11/01/2011	\$80,000	Special Redemption (SP)
SF02A-2	I	AMT	11/01/2021	05/01/2012	\$55,000	SP
SF02A-2	I	AMT	11/01/2021	11/01/2012	\$95,000	SP
SF02A-5	II	AMT	05/01/2032	11/01/2012	\$1,000,000	SP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2013	\$1,735,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2013	\$25,000	SP
SF02A-3	I	non-AMT	11/01/2021	05/01/2013	\$655,000	SP
SF02A-5	II	AMT	05/01/2032	05/01/2013	\$1,455,000	SP
SF02A-2	I	AMT	11/01/2021	06/01/2013	\$3,785,000	SP
SF02A-3	I	non-AMT	11/01/2021	11/01/2017	\$145,000	SP
SF02A-3	I	non-AMT	11/01/2021	11/01/2018	\$260,000	SP
SFMB2002A					<u>\$64,425,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02B-2	I	Taxable (MRB)	11/01/2030	06/01/2004	\$1,855,000	Prepayment (PP)
SF02B-1	I	Taxable	11/01/2032	11/01/2004	\$380,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2004	\$3,110,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2005	\$395,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2005	\$3,660,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2005	\$1,915,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2005	\$400,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2005	\$3,715,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2005	\$3,275,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2006	\$400,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2006	\$7,950,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2006	\$2,445,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2006	\$405,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2006	\$3,775,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2006	\$1,285,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2007	\$410,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2007	\$3,635,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2007	\$1,155,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2007	\$415,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2007	\$3,480,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2007	\$1,135,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2008	\$1,100,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2008	\$1,350,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2009	\$1,200,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2009	\$140,000	Special Redemption (SP)
SF02B-1	I	Taxable	11/01/2032	12/23/2009	\$2,195,000	SP
SF02B-2	I	Taxable (MRB)	11/01/2030	12/23/2009	\$18,000,000	SP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2010	\$2,295,000	SP
SF02B-4	II	AMT	05/01/2032	05/01/2010	\$500,000	SP
SF02B-4	II	AMT	11/01/2032	05/01/2010	\$4,000,000	SP
SF02B-4	II	AMT	05/01/2032	05/01/2011	\$500,000	SP
SF02B-1	I	Taxable	11/01/2032	11/01/2011	\$10,000,000	SP
SF02B-3	I	non-AMT	11/01/2021	11/10/2011	\$14,885,000	Refunding (R)
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2013	\$8,525,000	SP
SFMB2002B					<u>\$109,885,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2004	\$2,100,000	Prepayment (PP)
SF02C-2	I	Taxable (MRB)	11/01/2035	05/01/2005	\$3,690,000	PP
SF02C-5	III	AMT	05/01/2030	05/01/2005	\$2,255,000	PP
SF02C-1	I	Taxable	11/01/2036	11/01/2005	\$230,000	PP
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2005	\$19,740,000	PP
SF02C-5	III	AMT	05/01/2030	11/01/2005	\$1,435,000	PP
SF02C-1	I	Taxable	11/01/2036	05/01/2006	\$235,000	PP
SF02C-2	I	Taxable (MRB)	11/01/2035	05/01/2006	\$5,280,000	PP
SF02C-5	III	AMT	05/01/2030	05/01/2006	\$1,365,000	PP
SF02C-1	I	Taxable	11/01/2036	11/01/2006	\$245,000	PP
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2006	\$5,100,000	PP
SF02C-5	III	AMT	05/01/2030	11/01/2006	\$1,145,000	PP
SF02C-1	I	Taxable	11/01/2036	05/01/2007	\$250,000	PP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02C-2	I	Taxable (MRB)	11/01/2035	05/01/2007	\$4,920,000	Prepayment (PP)
SF02C-5	III	AMT	05/01/2030	05/01/2007	\$985,000	PP
SF02C-1	I	Taxable	11/01/2036	11/01/2007	\$255,000	PP
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2007	\$4,710,000	PP
SF02C-5	III	AMT	05/01/2030	11/01/2007	\$905,000	PP
SF02C-5	III	AMT	05/01/2030	05/01/2008	\$850,000	PP
SF02C-5	III	AMT	05/01/2030	10/29/2008	\$4,265,000	Purchase in Lieu of Redemption (PLR)
SF02C-5	III	AMT	05/01/2030	11/01/2008	\$785,000	PP
SF02C-5	III	AMT	05/01/2030	05/01/2009	\$310,000	PP
SF02C-5	III	AMT	05/01/2030	11/01/2009	\$360,000	Special Redemption (SP)
SF02C-1	I	Taxable	11/01/2036	12/23/2009	\$8,000,000	SP
SF02C-2	I	Taxable (MRB)	11/01/2035	12/23/2009	\$19,460,000	SP
SF02C-2	I	Taxable (MRB)	11/01/2035	05/01/2010	\$1,220,000	SP
SF02C-4	II	AMT	05/01/2032	05/01/2010	\$2,000,000	SP
SF02C-4	II	AMT	11/01/2032	05/01/2010	\$5,200,000	SP
SF02C-5	III	AMT	05/01/2030	05/01/2010	\$345,000	SP
SF02C-1	I	Taxable	11/01/2036	11/01/2010	\$3,500,000	SP
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2010	\$3,000,000	SP
SF02C-5	III	AMT	05/01/2030	11/01/2010	\$310,000	SP
SF02C-1	I	Taxable	11/01/2036	05/01/2011	\$4,100,000	SP
SF02C-5	III	AMT	05/01/2030	05/01/2011	\$320,000	SP
SF02C-1	I	Taxable	11/01/2036	11/01/2011	\$13,185,000	SP
SF02C-2	I	Taxable (MRB)	11/01/2035	11/01/2011	\$5,780,000	SP
SF02C-5	III	AMT	05/01/2030	11/01/2011	\$310,000	SP
SF02C-3	I	AMT	05/01/2022	11/10/2011	\$4,370,000	Refunding (R)
SF02C-4	II	AMT	11/01/2032	05/01/2012	\$1,800,000	SP
SF02C-5	III	AMT	05/01/2030	05/01/2012	\$305,000	SP
SF02C-4	II	AMT	11/01/2032	11/01/2012	\$1,000,000	SP
SF02C-5	III	AMT	05/01/2030	11/01/2012	\$325,000	SP
SF02C-3	I	AMT	05/01/2022	05/01/2013	\$2,065,000	SP
SF02C-5	III	AMT	05/01/2030	05/01/2013	\$310,000	SP
SF02C-3	I	AMT	05/01/2022	11/01/2013	\$4,010,000	SP
SF02C-5	III	AMT	05/01/2030	11/01/2013	\$115,000	SP
SF02C-3	I	AMT	05/01/2022	05/01/2014	\$800,000	SP
SF02C-3	I	AMT	05/01/2022	11/01/2014	\$890,000	SP
SF02C-3	I	AMT	05/01/2022	05/01/2015	\$1,280,000	SP
SF02C-3	I	AMT	05/01/2022	11/01/2015	\$1,945,000	SP
SF02C-3	I	AMT	05/01/2022	05/01/2016	\$830,000	SP
SF02C-3	I	AMT	05/01/2022	11/01/2016	\$405,000	SP
SF02C-3	I	AMT	05/01/2022	05/01/2017	\$830,000	SP
SF02C-3	I	AMT	05/01/2022	11/01/2017	\$195,000	SP
SFMB2002C					<u>\$149,620,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF14A	I	Taxable	11/01/2027	08/01/2015	\$900,000	Special Redemption (SP)
SF14A Serials	I	Taxable	Serials	08/01/2015	\$4,580,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2015	\$435,000	SP
SF14A Serials	I	Taxable	Serials	11/01/2015	\$1,485,000	SP
SF14A	I	Taxable	11/01/2027	02/01/2016	\$555,000	SP
SF14A Serials	I	Taxable	Serials	02/01/2016	\$1,910,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2016	\$310,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2016	\$2,050,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2016	\$840,000	SP
SF14A	I	Taxable	11/01/2027	05/01/2017	\$360,000	SP
SF14A Serials	I	Taxable	Serials	05/01/2017	\$1,030,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2017	\$255,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2017	\$1,635,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2017	\$1,250,000	SP
SF14A	I	Taxable	11/01/2027	02/01/2018	\$240,000	SP
SF14A Serials	I	Taxable	Serials	02/01/2018	\$1,610,000	SP
SF14A	I	Taxable	11/01/2027	05/01/2018	\$215,000	SP
SF14A Serials	I	Taxable	Serials	05/01/2018	\$595,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2018	\$340,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2018	\$1,240,000	SP
SFMB2014A					<u>\$21,835,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF15A	I	Taxable	11/01/2027	08/01/2015	\$690,000	Special Redemption (SP)
SF15A	I	Taxable	11/01/2031	08/01/2015	\$975,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2015	\$6,840,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2015	\$895,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2015	\$975,000	SP
SF15A Serials	I	Taxable	Serials	11/01/2015	\$3,705,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2016	\$795,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2016	\$930,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2016	\$2,975,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2016	\$175,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2016	\$930,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2016	\$755,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2016	\$665,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2016	\$860,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2016	\$3,855,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2016	\$1,300,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2016	\$860,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2017	\$790,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2017	\$1,495,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2017	\$3,015,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2017	\$220,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2017	\$705,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2017	\$1,950,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2017	\$1,810,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2017	\$710,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2018	\$365,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2018	\$635,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2018	\$2,610,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2018	\$360,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2018	\$635,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2018	\$1,510,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2018	\$160,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2018	\$600,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2018	\$975,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2018	\$250,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2018	\$605,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2019	\$200,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2019	\$515,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2019	\$285,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2019	\$515,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2019	\$480,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2019	\$480,000	SP
SFMB2015A					<u>\$50,055,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF15B Serials	I	Taxable	Serials	11/01/2015	\$1,045,000	Special Redemption (SP)
SF15B Serials	I	Taxable	Serials	02/01/2016	\$1,520,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2016	\$80,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2016	\$1,430,000	SP
SF15B Serials	I	Taxable	Serials	11/01/2016	\$200,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2017	\$1,100,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2017	\$810,000	SP
SF15B Serials	I	Taxable	Serials	11/01/2017	\$620,000	SP
SF15B Serials	I	Taxable	Serials	02/01/2018	\$695,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2018	\$445,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2018	\$560,000	SP
SF15B Serials	I	Taxable	Serials	02/01/2019	\$100,000	SP
SFMB2015B					<u>\$8,605,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17A	I	Taxable	08/01/2047	09/01/2017	\$71,470	Special Redemption (SP)
SF17A	I	Taxable	08/01/2047	10/01/2017	\$70,050	SP
SF17A	I	Taxable	08/01/2047	11/01/2017	\$264,065	SP
SF17A	I	Taxable	08/01/2047	12/01/2017	\$70,214	SP
SF17A	I	Taxable	08/01/2047	01/01/2018	\$69,766	SP
SF17A	I	Taxable	08/01/2047	02/01/2018	\$71,719	SP
SF17A	I	Taxable	08/01/2047	03/01/2018	\$70,667	SP
SF17A	I	Taxable	08/01/2047	04/01/2018	\$330,509	SP
SF17A	I	Taxable	08/01/2047	05/01/2018	\$413,926	SP
SF17A	I	Taxable	08/01/2047	06/01/2018	\$70,978	SP
SF17A	I	Taxable	08/01/2047	07/01/2018	\$333,972	SP
SF17A	I	Taxable	08/01/2047	08/01/2018	\$327,527	SP
SF17A	I	Taxable	08/01/2047	09/01/2018	\$278,555	SP
SF17A	I	Taxable	08/01/2047	10/01/2018	\$625,011	SP
SF17A	I	Taxable	08/01/2047	11/01/2018	\$406,100	SP
SF17A	I	Taxable	08/01/2047	12/01/2018	\$69,428	SP
SF17A	I	Taxable	08/01/2047	01/01/2019	\$70,634	SP
SF17A	I	Taxable	08/01/2047	02/01/2019	\$890,657	SP
SF17A	I	Taxable	08/01/2047	03/01/2019	\$480,919	SP
SF17A	I	Taxable	08/01/2047	04/01/2019	\$895,296	SP
SF17A	I	Taxable	08/01/2047	05/01/2019	\$990,252	SP
SF17A	I	Taxable	08/01/2047	06/01/2019	\$294,300	SP
SF17A	I	Taxable	08/01/2047	07/01/2019	\$663,603	SP
SF17A	I	Taxable	08/01/2047	08/01/2019	\$1,469,055	SP
SF17A	I	Taxable	08/01/2047	09/01/2019	\$560,843	SP
SF17A	I	Taxable	08/01/2047	10/01/2019	\$1,779,626	SP
SF17A	I	Taxable	08/01/2047	11/01/2019	\$683,619	SP
SF17A	I	Taxable	08/01/2047	12/01/2019	\$1,514,508	SP
SFMB2017A					<u>\$13,837,269</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17B-2	II	Taxable	Serials	11/01/2017	\$335,000	Special Redemption (SP)
SF17B-2	II	Taxable	11/01/2044	11/01/2017	\$130,000	SP
SF17B-2	II	Taxable	Serials	05/01/2018	\$1,900,000	SP
SF17B-2	II	Taxable	11/01/2044	05/01/2018	\$480,000	SP
SF17B-1	II	Taxable	05/01/2034	11/01/2018	\$200,000	SP
SF17B-2	II	Taxable	11/01/2044	11/01/2018	\$890,000	SP
SF17B-2	II	Taxable	11/01/2044	02/01/2019	\$265,000	SP
SF17B-2	II	Taxable	11/01/2044	05/01/2019	\$270,000	SP
SF17B-2	II	Taxable	11/01/2044	08/01/2019	\$250,000	SP
SF17B-2	II	Taxable	11/01/2044	11/01/2019	\$250,000	SP
SFMB2017B					<u>\$4,970,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17C	I	non-AMT	Serials	05/01/2018	\$1,390,000	Special Redemption (SP)
SF17C	I	non-AMT	05/01/2048	05/01/2018	\$800,000	SP
SF17C	I	non-AMT	05/01/2048	11/01/2018	\$1,585,000	SP
SF17C	I	non-AMT	05/01/2048	02/01/2019	\$1,045,000	SP
SF17C	I	non-AMT	Serials	05/01/2019	\$1,575,000	SP
SF17C	I	non-AMT	05/01/2048	05/01/2019	\$1,050,000	SP
SF17C	I	non-AMT	05/01/2048	08/01/2019	\$1,010,000	SP
SF17C	I	non-AMT	Serials	11/01/2019	\$3,500,000	SP
SF17C	I	non-AMT	05/01/2048	11/01/2019	\$1,010,000	SP
SFMB2017C					<u>\$12,965,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17D	I	AMT	Serials	05/01/2018	\$345,000	Special Redemption (SP)
SF17D	I	AMT	Serials	02/01/2019	\$420,000	SP
SF17D	I	AMT	Serials	05/01/2019	\$250,000	SP
SFMB2017D					<u>\$1,015,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18B-1	I	non-AMT	Serials	11/01/2018	\$200,000	Special Redemption (SP)
SF18B-1	I	non-AMT	11/01/2048	11/01/2018	\$475,000	SP
SF18B-1	I	non-AMT	11/01/2048	02/01/2019	\$605,000	SP
SF18A	I	AMT	Serials	05/01/2019	\$1,005,000	SP
SF18B-1	I	non-AMT	Serials	05/01/2019	\$270,000	SP
SF18B-1	I	non-AMT	11/01/2048	05/01/2019	\$605,000	SP
SF18B-1	I	non-AMT	Serials	08/01/2019	\$200,000	SP
SF18B-1	I	non-AMT	11/01/2048	08/01/2019	\$875,000	SP
SF18A	I	AMT	Serials	11/01/2019	\$795,000	SP
SF18B-1	I	non-AMT	Serials	11/01/2019	\$905,000	SP
SF18B-1	I	non-AMT	11/01/2048	11/01/2019	\$875,000	SP
SFMB2018AB					<u>\$6,810,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18C	I	non-AMT	11/01/2048	11/01/2018	\$15,000	Special Redemption (SP)
SF18C	I	non-AMT	11/01/2048	02/01/2019	\$235,000	SP
SF18C	I	non-AMT	11/01/2048	05/01/2019	\$235,000	SP
SF18C	I	non-AMT	11/01/2048	08/01/2019	\$485,000	SP
SF18C	I	non-AMT	11/01/2038	11/01/2019	\$900,000	SP
SF18C	I	non-AMT	11/01/2042	11/01/2019	\$1,000,000	SP
SF18C	I	non-AMT	11/01/2048	11/01/2019	\$485,000	SP
SFMB2018C					<u>\$3,355,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18D	I	Taxable	Serials	02/01/2019	\$1,745,000	Special Redemption (SP)
SF18D	I	Taxable	Serials	08/01/2019	\$2,410,000	SP
SFMB2018D					<u>\$4,155,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19C	I	non-AMT	05/01/2049	05/01/2019	\$150,000	Special Redemption (SP)
SF19C	I	non-AMT	05/01/2049	08/01/2019	\$395,000	SP
SF19B-1	I	Taxable	11/01/2038	11/01/2019	\$600,000	SP
SF19C	I	non-AMT	05/01/2049	11/01/2019	\$405,000	SP
SFMB2019ABC					<u>\$1,550,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19E	I	non-AMT	05/01/2049	08/01/2019	\$295,000	Special Redemption (SP)
SF19E	I	non-AMT	11/01/2039	11/01/2019	\$1,050,000	SP
SF19E	I	non-AMT	05/01/2049	11/01/2019	\$295,000	SP
SFMB2019DE					<u>\$1,640,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19F	I	non-AMT	11/01/2049	11/01/2019	\$195,000	Special Redemption (SP)
SF19G-1	I	Taxable	11/01/2046	11/01/2019	\$35,000	SP
SFMB2019FG					<u>\$230,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19H	III	non-AMT	11/01/2049	11/01/2019	\$85,000	Special Redemption (SP)
SFMB2019HI					<u>\$85,000</u>	

Outstanding Interest Rate Contracts

<u>Swap Name</u>	<u>Counter Party</u>	<u>Current Notional Amount</u>	<u>Swap Termination Date</u>	<u>CHFA Paid Rate</u>	<u>Variable Rate Received</u>	<u>Trigger (1)</u>	<u>Optionality Date</u>	<u>Optionality Amount</u>	<u>Bond</u>	<u>Series</u>	<u>Maturity Date</u>	<u>CUSIP</u>
SF01AA-2 (A)	Barclays Capital	34,255,000	05/01/2031	4.60%	SIFMA + 0.0005	Libor 1 Month >= 0.035			SFMB01AA	SF01AA-2	05/01/2031	196479ZC6
SF02A-3 (A)	Barclays Capital	2,850,000	11/01/2021	4.749%	SIFMA + 0.0005	Libor 1 Month >= 0.035			SFMB02A	SF02A-3	11/01/2021	196479DM8
SF02A-3 (A)	Barclays Capital	235,000	11/01/2021	4.749%	SIFMA + 0.0005	Libor 1 Month >= 0.035			SFMB Surplus Assets	SFMB Surplus Assets	11/01/2040	SFMSurplus
SF02B-3 (A)	Barclays Capital	9,930,000	11/01/2021	4.506%	SIFMA + 0.0005	Libor 1 Month >= 0.035			SFMB02B	SF02B-3	11/01/2021	196479YY9
SF02C-3 (A)	Barclays Capital	9,880,000	05/01/2022	4.422%	SIFMA + 0.0015	Libor 1 Month >= 0.035			SFMB02C	SF02C-3	05/01/2022	196479ZA0
SF02C-3 (A)	Barclays Capital	6,410,000	05/01/2022	4.422%	SIFMA + 0.0015	Libor 1 Month >= 0.035			SFMB Surplus Assets	SFMB Surplus Assets	11/01/2040	SFMSurplus
SF12A-1	Barclays Capital	6,710,000	11/01/2021	4.16%	SIFMA + 0.0005	Libor 1 Month >= 0.035			SFMB Surplus Assets	SFMB Surplus Assets	11/01/2040	SFMSurplus
SF12A-2	Wells Fargo	25,000,000	05/01/2038	2.323%	Libor 1 Month * 0.70		11/01/2021	Partial	SFMB17E	SF17E	05/01/2038	196479V89
SF18B-2	Royal Bank of Canada	30,000,000	11/01/2041	2.60%	Libor 3 Month * 0.70		05/01/2022	Partial	SFMB18AB	SF18B-2	11/01/2041	196479K57
SF19B-2 (A)	BNY Mellon	10,000,000	05/01/2028	2.968%	Libor 1 Month				SFMB19ABC	SF19B-2	11/01/2044	1964792E8
SF19B-2 (B)	BNY Mellon	10,000,000	05/01/2042	3.758%	Libor 1 Month		05/01/2025	Full	SFMB19ABC	SF19B-2	11/01/2044	1964792E8
SF19D	Wells Fargo	50,000,000	11/01/2037	2.43%	Libor 1 Month * 0.70		11/01/2022	Partial	SFMB19DE	SF19D	11/01/2037	1964792G3
SF19G-2	BNY Mellon	26,805,000	05/01/2043	3.228%	Libor 1 Month		11/01/2022	Partial	SFMB19FG	SF19G-2	05/01/2044	1964793H0
SF19I-2	Royal Bank of Canada	30,000,000	11/01/2040	2.58%	Libor 1 Month		05/01/2023	Partial	SFMB19HI	SF19I-2	05/01/2048	1964796W4
SF19L-2	Royal Bank of Canada	39,165,000	05/01/2041	2.23%	Libor 1 Month		11/01/2023	Partial	SFMB19JKL	SF19L-2	05/01/2044	196480CY1

Total Outstanding Class I Interest Rate Contracts	247,885,000
Total Outstanding Class II Interest Rate Contracts	30,000,000
Total Surplus Assets Derivative Products	13,355,000
TOTAL	\$ 291,240,000

Outstanding Liquidity Facilities and Remarketing Agents

Series of Adjustable Rate Bonds	Remarketing Agent	Related Liquidity Facility Provider	Liquidity Expiration	Class	Outstanding Balance	Bank Bond Rate/Accelerated Payments/Lien
SF01AA-2	Stifel, Nicolaus & Company, Inc.	Sumitomo Mitsui Banking Corp.	06/07/2021	I	34,255,000	(3)
SF01AA-1	BofA Securities, Inc.	Bank of America, N.A.	10/29/2021	I	13,000,000	(2)
SF02A-3	Stifel, Nicolaus & Company, Inc.	FHLB of Topeka	04/25/2022	I	2,850,000	(4)
SF02B-3	BofA Securities, Inc.	Bank of America, N.A.	10/19/2021	I	9,930,000	(2)
SF02C-3	BofA Securities, Inc.	Bank of America, N.A.	10/19/2021	I	9,880,000	(2)
SF17B-1	RBC Capital Markets, LLC	Royal Bank of Canada	08/01/2024	II	9,800,000	(5)
SF17E	BofA Securities, Inc.	Bank of America, N.A.	10/29/2021	I	25,000,000	(2)
SF18B-2	Barclays Capital Inc.	FHLB of Topeka	05/09/2021	II	30,000,000	(6)
SF19B-2	Barclays Capital Inc.	Barclays Capital PLC	01/02/2023	I	20,000,000	(7)
SF19D	RBC Capital Markets, LLC	Royal Bank of Canada	04/18/2024	I	50,000,000	(5)
SF19G-2	Barclays Capital Inc.	Barclays Capital PLC	06/09/2023	I	26,805,000	(7)
SF19I-2	RBC Capital Markets, LLC	FHLB of Topeka	07/22/2022	I	30,000,000	(8)
SF19L-2	BofA Securities, Inc.	Bank of America, N.A.	11/18/2022	I	39,165,000	(9)
Grand Total					300,685,000	

(2)

(a) Bank Rate: for the first 90 days following the purchase date, the "Base Rate," which equals the highest of (i) the Federal Funds Rate plus 2.00%, (ii) the Prime Rate plus 1.00%, (iii) the LIBOR Rate plus 2.0%, and (iv) 7.5%; then the Base Rate plus 1.00%.

(b) Term out provisions: repayments due 366 days following the purchase date and the first business day of every sixth month thereafter to the fifth anniversary of the purchase date with the first such payment being equal to 2/10ths of the outstanding principal amount of such Bank Bonds and each subsequent being equal to 1/10th of such amount. Class III lien/General Obligation.

(3)

(a) Bank Rate: for the first 59 days following the purchase date, the "Base Rate," which equals the highest of (i) the Prime Rate plus 2.00%, (ii) the Federal Funds Rate plus 3.00%, (iii) the sum of the One Month LIBOR Rate plus 3.00%, (iv) the SIFMA Rate plus 3.00% and (v) 6.50%; then for the period 60 90 days following the purchase date, the Base Rate plus 1.00%; then the Base Rate plus 2.00%.

(b) Term out provisions: repayments due 366 days following purchase date and each three-month anniversary thereafter in equal installments to the fifth anniversary of such purchase date.

(4)

(a) Bank Rate: One Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 91st calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date. Class III lien/General Obligation.

(5)

(a) Bank Rate: for the first 366 days following the purchase date Daily LIBOR plus 3.00%; then for the period 367 days and higher following the purchase date, the "Base Rate", which equals the highest of (i) the Prime Rate plus 2.5%, (ii) the Federal Funds Rate plus 3.0% and (iii) 10.00%.

(b) Term out provisions: repayments due on the first business day of February, May, August or November on or following 366 days following purchase date and thereafter quarterly on each such date in equal installments to the third anniversary of such purchase date. Class III lien/General Obligation.

(6)

(a) Bank Rate: One Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 366th calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date.

(7)

(a) Bank Rate: for the first 60 days following the purchase date, the "Base Rate," which equals the highest of (i) the Fed Funds Rate plus 2.50%, (ii) the Prime Rate plus 2.50%, (iii) 150% of the yield on actively traded 30-year United State Treasury Bonds and (iv) 8.00%; then for the period 61 120 days following the purchase date, the Base Rate plus 1.00%; then the Base Rate plus 2.00%.

(b) Term out provisions: repayments due 366 days following purchase date and each six-month anniversary thereafter in equal installments to the third anniversary of such purchase date. Class III lien/General Obligation.

(8)

(a) Bank Rate: One Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 366th calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date. Class III lien/General Obligation.

(9)

(a) Bank Rate: for the first 90 days following the purchase date, the "Base Rate," which equals the highest of (1) the Federal Funds Rate plus 2.00%, (ii) the Prime Rate plus 1.00%, and (iii) 7.5%; then the Base Rate plus 1.00%. Class III lien/General Obligation.

(b) Term out provisions: repayments due 366 days following the purchase date and the first business day of every sixth month thereafter to the fifth anniversary of the purchase date with the first such payment being equal to 2/10ths of the outstanding principal amount of such Bank Bonds and each subsequent being equal to 1/10th of such amount.

Liquidity Facilities Expirations by Providers as of December 31, 2019

Expiration by Year	Bank of America	FHLB of Topeka	Royal Bank of Canada	Sumitomo MBC	Barclays Capital	Grand Total
2021	57,810,000	30,000,000		34,255,000		122,065,000
2022	39,165,000	32,850,000				72,015,000
2023					46,805,000	46,805,000
2024			59,800,000			59,800,000
Grand Total	96,975,000	62,850,000	59,800,000	34,255,000	46,805,000	300,685,000

First and Second Mortgages (whole Loans)

Bond Issue	Outstanding Aggregate Principal Balance of 1st Mortgage Loans	Number of 1st Mortgages	Average Coupon of 1st Mortgages	Average Remaining Maturity (Years)	Outstanding Aggregate Principal Balance of 2nd Mortgage Loans	Number of 2nd Mortgages	Total Outstanding Aggregate Principal Balance	Total Number of Mortgages
SFMB01AA	\$13,675,141	209	5.82%	15.72	\$5,040,130	1,354	\$18,715,271	1,563
SFMB02A	\$5,454,248	92	5.54%	14.24	-	-	\$5,454,248	92
SFMB02B	\$6,757,596	107	5.68%	14.50	-	-	\$6,757,596	107
SFMB02C	\$8,156,273	129	5.49%	14.62	-	-	\$8,156,273	129
SFMB14A	\$20,283,904	300	5.21%	15.18	-	-	\$20,283,904	300
SFMB15A	\$32,600,785	432	5.25%	15.71	-	-	\$32,600,785	432
SFMB15B	\$8,474,024	132	5.15%	14.11	-	-	\$8,474,024	132
SFMB17B	\$8,834,996	105	5.09%	17.76	-	-	\$8,834,996	105
SFMB17E	\$16,713,715	195	5.67%	18.17	\$2,155,799	181	\$18,869,514	376
SFMB18AB	\$14,672,021	178	4.91%	18.20	\$6,988,641	672	\$21,660,662	850
SFMB18C	\$0	-	-	-	\$2,007,345	161	\$2,007,345	161
SFMB18D	\$28,323,216	480	6.06%	16.07	\$511,470	160	\$28,834,685	640
SFMB19ABC	\$0	-	-	-	\$4,932,593	401	\$4,932,593	401
SFMB19DE	\$34,210,944	455	4.88%	17.39	\$5,428,870	516	\$39,639,814	971
SFMB19FG	\$0	-	-	-	\$3,995,257	320	\$3,995,257	320
SFMB19HI	\$0	-	-	-	\$4,342,636	370	\$4,342,636	370
SFMB19JKL	\$11,165,933	129	5.75%	18.03	\$1,069,854	297	\$12,235,786	426
SFMB Surplus Assets	\$13,913,627	223	3.52%	19.43	\$1,766,562	539	\$15,680,189	762
	\$223,236,422	3,166	5.27%	16.57	\$38,239,157	4,971	\$261,475,578	8,137

All second mortgages are due at maturity or payoff of the first mortgage.

Type of Housing (whole loans)

Bond	Single Family Detached	Condominiums / Townhomes	Other	New Construction	Existing Homes	Fixed, Level Payment Mortgages
SFMB01AA	78.6%	15.3%	6.1%	17.7%	82.3%	100.0%
SFMB02A	73.3%	20.1%	6.5%	24.2%	75.8%	100.0%
SFMB02B	67.5%	23.1%	9.4%	10.1%	89.9%	100.0%
SFMB02C	63.6%	29.8%	6.6%	19.5%	80.5%	100.0%
SFMB14A	66.1%	25.7%	8.2%	19.5%	80.5%	100.0%
SFMB15A	73.0%	18.8%	8.2%	23.6%	76.4%	100.0%
SFMB15B	66.1%	32.0%	1.9%	19.1%	80.9%	100.0%
SFMB17B	71.2%	23.2%	5.6%	19.7%	80.3%	100.0%
SFMB17E	74.6%	15.2%	10.1%	13.9%	86.1%	100.0%
SFMB18AB	73.4%	17.3%	9.3%	14.3%	85.7%	100.0%
SFMB18C	81.6%	12.5%	6.0%	2.8%	97.2%	100.0%
SFMB18D	77.8%	13.9%	8.3%	18.9%	81.1%	100.0%
SFMB19ABC	72.5%	20.5%	7.0%	5.8%	94.2%	100.0%
SFMB19DE	74.3%	18.9%	6.8%	15.0%	85.0%	100.0%
SFMB19FG	73.5%	22.6%	3.8%	7.5%	92.5%	100.0%
SFMB19HI	72.7%	22.7%	4.6%	5.2%	94.8%	100.0%
SFMB19JKL	65.8%	16.9%	17.3%	6.4%	93.6%	100.0%
SFMB Surplus Assets	77.6%	18.0%	4.4%	20.8%	79.2%	100.0%
INDENTURE TOTAL	73.0%	19.2%	7.8%	16.8%	83.2%	100.0%

Mortgage Insurance (whole loans)

Bond	Conventional Insured	FHA	VA	RHCDS	Conventional Uninsured	CHFA 2nds - Uninsured
SFMB01AA	3.0%	49.4%	1.6%	4.0%	15.0%	26.9%
SFMB02A	0.0%	78.5%	6.4%	4.1%	10.9%	0.0%
SFMB02B	0.0%	82.7%	3.3%	6.1%	7.9%	0.0%
SFMB02C	0.0%	73.9%	11.4%	4.8%	9.9%	0.0%
SFMB14A	0.0%	77.0%	2.6%	3.6%	16.8%	0.0%
SFMB15A	0.0%	76.0%	6.1%	5.9%	12.0%	0.0%
SFMB15B	0.0%	85.4%	1.3%	3.1%	10.2%	0.0%
SFMB17B	22.3%	48.9%	0.0%	2.1%	26.6%	0.0%
SFMB17E	13.7%	57.8%	5.0%	4.8%	7.4%	11.4%
SFMB18AB	5.5%	29.1%	0.5%	2.6%	30.0%	32.3%
SFMB18C	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%
SFMB18D	7.8%	69.2%	2.6%	9.2%	9.5%	1.8%
SFMB19ABC	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%
SFMB19DE	4.9%	48.4%	3.3%	3.9%	25.8%	13.7%
SFMB19FG	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%
SFMB19HI	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%
SFMB19JKL	2.3%	67.2%	2.6%	2.2%	17.0%	8.7%
SFMB Surplus Assets	0.0%	51.4%	2.4%	2.9%	32.0%	11.3%
INDENTURE TOTAL	4.1%	57.3%	3.1%	4.3%	16.5%	14.6%

Name of Private Insurer	Month End Unpaid Principal Balance All Conventionally Insured Loans	Month End Unpaid Principal Balance of Trust Estate	Percentage of Trust Estate	Percentage of Private Mortgage Insurance Mortgage Loans
Genworth	4,716,545	8,026,981	1.80%	43.78%
Mortgage Guaranty Ins.	4,095,361	6,368,823	1.57%	38.02%
United Guaranty Corp.	825,415	1,573,276	0.32%	7.66%
RMIC	440,083	1,850,557	0.17%	4.09%
PMI Mortgage Insurance	333,988	444,450	0.13%	3.10%
Triad Guaranty Insurance	246,501	524,637	0.09%	2.29%
Other	114,271	233,009,609	0.04%	1.06%
FHA	-	9,490,492	-	-
Policyholders Benefit Co.	-	59,904	-	-
Radian Guaranty Inc.	-	126,849	-	-
Total	10,772,163	261,475,578	4.12%	100.00%

Bond Issue	Original # of Loans Financed	Loans Prepaid in Full	Loans Foreclosed	Loans Transferred Out
SFMB01AA	16,730	11,310	473	3,384
SFMB02A	1,204	951	150	11
SFMB02B	1,766	1,372	215	72
SFMB02C	2,071	1,620	224	98
SFMB14A	701	252	24	125
SFMB15A	1,143	464	31	216
SFMB15B	279	130	12	5
SFMB17B	161	50	2	4
SFMB17E	490	106	6	2
SFMB18AB	979	113	5	11
SFMB18C	179	18	0	0
SFMB18D	735	75	5	15
SFMB19ABC	407	6	0	0
SFMB19DE	1,021	45	1	4
SFMB19FG	320	0	0	0
SFMB19HI	370	0	0	0
SFMB19JKL	428	0	0	2
SFMB Surplus Assets	4,092	2,420	97	813
INDENTURE TOTAL	33,076	18,932	1,245	4,762

Delinquency Information (whole loans)
(first and second mortgages)

Bond		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Pending Claim	Real Estate Owned	Total
SFMB01AA	# of Loans	1,381	104	26	10	32		10		1,563
	\$ Value	16,626,263	1,572,295	174,245	125,264	189,332		27,871		18,715,271
	%	88.838%	8.401%	0.931%	0.669%	1.012%	0.00%	0.149%	0.00%	
SFMB02A	# of Loans	82	6	2	1		1			92
	\$ Value	4,563,370	508,958	160,627	78,547		142,746			5,454,248
	%	83.666%	9.331%	2.945%	1.44%	0.00%	2.617%	0.00%	0.00%	
SFMB02B	# of Loans	91	12	2			2			107
	\$ Value	5,575,640	784,954	120,827			276,175			6,757,596
	%	82.509%	11.616%	1.788%	0.00%	0.00%	4.087%	0.00%	0.00%	
SFMB02C	# of Loans	119	6	1	1	1	1			129
	\$ Value	7,321,878	542,446	45,051	32,771	136,734	77,393			8,156,273
	%	89.77%	6.651%	0.552%	0.402%	1.676%	0.949%	0.00%	0.00%	
SFMB14A	# of Loans	271	17	6	3	2	1			300
	\$ Value	18,240,784	1,185,091	426,377	282,687	106,890	42,076			20,283,904
	%	89.927%	5.843%	2.102%	1.394%	0.527%	0.207%	0.00%	0.00%	
SFMB15A	# of Loans	397	23	8	2		1		1	432
	\$ Value	29,635,769	1,933,332	668,409	227,687		93,132		42,457	32,600,785
	%	90.905%	5.93%	2.05%	0.698%	0.00%	0.286%	0.00%	0.13%	
SFMB15B	# of Loans	117	11	2					2	132
	\$ Value	7,578,943	728,002	133,439					33,640	8,474,024
	%	89.437%	8.591%	1.575%	0.00%	0.00%	0.00%	0.00%	0.397%	
SFMB17B	# of Loans	101	4							105
	\$ Value	8,311,201	523,795							8,834,996
	%	94.071%	5.929%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
SFMB17E	# of Loans	343	16	7	2	3		5		376
	\$ Value	16,359,634	1,407,922	669,509	134,035	242,793		55,621		18,869,514
	%	86.699%	7.461%	3.548%	0.71%	1.287%	0.00%	0.295%	0.00%	
SFMB18AB	# of Loans	797	24	4	1	6	1	17		850
	\$ Value	20,232,726	621,369	247,686	2,336	248,990	121,521	186,033		21,660,662
	%	93.408%	2.869%	1.144%	0.011%	1.15%	0.561%	0.859%	0.00%	
SFMB18C	# of Loans	157						4		161
	\$ Value	1,952,901						54,444		2,007,345
	%	97.288%	0.00%	0.00%	0.00%	0.00%	0.00%	2.712%	0.00%	
SFMB18D	# of Loans	552	54	12	4	10	2	5	1	640
	\$ Value	24,294,441	3,004,694	736,648	204,908	390,957	96,308	90,109	16,620	28,834,685
	%	84.254%	10.42%	2.555%	0.711%	1.356%	0.334%	0.313%	0.058%	
SFMB19ABC	# of Loans	396						5		401
	\$ Value	4,893,822						38,771		4,932,593
	%	99.214%	0.00%	0.00%	0.00%	0.00%	0.00%	0.786%	0.00%	

Bond		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Pending Claim	Real Estate Owned	Total
SFMB19DE	# of Loans	909	38	8	3	6	3	4		971
	\$ Value	35,341,601	2,783,838	390,413	255,104	217,883	383,265	267,710		39,639,814
	%	89.157%	7.023%	0.985%	0.644%	0.55%	0.967%	0.675%	0.00%	
SFMB19FG	# of Loans	320								320
	\$ Value	3,995,257								3,995,257
	%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
SFMB19HI	# of Loans	370								370
	\$ Value	4,342,636								4,342,636
	%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
SFMB19JKL	# of Loans	352	45	8	5	14	2			426
	\$ Value	10,264,028	1,361,026	166,627	240,544	54,353	149,210			12,235,786
	%	83.885%	11.123%	1.362%	1.966%	0.444%	1.22%	0.00%	0.00%	
SFMB Surplus Assets	# of Loans	672	45	8	7	19	2	9		762
	\$ Value	13,794,027	1,312,640	32,444	86,246	357,741	72,999	24,093		15,680,189
	%	87.971%	8.371%	0.207%	0.55%	2.282%	0.466%	0.154%	0.00%	
INDENTURE TOTAL	# of Loans	7,427	405	94	39	93	16	59	4	8,137
	\$ Value	233,324,919	18,270,361	3,972,302	1,670,131	1,945,673	1,454,824	744,652	92,717	261,475,578
	%	89.234%	6.987%	1.519%	0.639%	0.744%	0.556%	0.285%	0.035%	

Program MBS Outstanding

COLORADO HFA MBS PORTFOLIO SUMMARY⁽¹⁾

Dec-2019 MBS Factors

Indenture	Series	Original Par Amount	Dec-2019 Par Amount	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	PSA Prepayment Speed			
								12 Month	6 Month	3 Month	1 Month
SFMB	2017A	52,001,354.00	38,105,286.98	4.00	4.53	330	329	405	441	329	0
SFMB	2017B	4,378,288.00	3,910,302.73	4.00	4.48	329	91	140	0	-	-
SFMB	2017CDE	49,964,049.75	40,523,370.12	4.08	4.51	332	274	340	421	509	402
SFMB	2018AB	61,694,504.00	51,897,764.00	4.42	4.95	339	445	511	584	724	815
SFMB	2018C	95,185,847.32	78,055,321.44	4.50	5.16	342	578	646	926	1,124	1,033
SFMB	2019ABC	100,052,644.00	86,041,633.51	4.50	5.12	346	814	817	1,052	1,479	1,457
SFMB	2019DE	102,893,270.04	93,090,568.19	4.38	5.00	349	778	641	1,059	1,431	909
SFMB	2019FG	88,152,678.51	83,342,526.98	4.49	5.09	351	674	459	727	994	1,609
SFMB	2019HI	94,346,830.24	93,460,399.02	4.08	4.47	356	70		818	291	99
SFMB	2019JKL	57,559,287.38	57,227,586.21	3.54	4.13	358	89	1,009	671	4	8
Total SFMB		706,228,753.24	625,654,759.18	4.26	4.82	347	483	625	801	846	788

(1) Participation-adjusted par amounts, including any zero participation pools, not including any whole loan 1st or 2nd mortgage loans held in each series.

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SFMB 2017A			Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36196PSL7	G2 AY0523	7/20/2047	52,001,354.00	38,105,286.98	100.0%	38,105,286.98	4	4.533	330	329	405	441	329	0
Total			52,001,354.00	38,105,286.98		38,105,286.98	4.00	4.53	330	329	405	441	329	0

SFMB 2017B			Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36196PSM5	G2 AY0524	6/20/2047	4,378,288.00	3,910,302.73	100.0%	3,910,302.73	4	4.482	329	91	140	0	-	-
Total			4,378,288.00	3,910,302.73		3,910,302.73	4.00	4.48	329	91	140	0	-	-

SFMB 2017CDE			Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36196PSV5	G2 AY0532	9/20/2047	17,642,536.00	14,611,141.48	100.0%	14,611,141.48	4	4.404	330	213	260	377	370	308
36196PTG7	G2 AY0551	10/20/2047	12,001,094.00	9,194,436.31	37.527%	3,450,396.11	4	4.483	332	345	426	625	796	878
36196PTR3	G2 AY0560	10/20/2047	1,026,951.00	855,469.71	37.527%	321,032.12	4	4.5	330	223	312	510	2	1
36196PTS1	G2 AY0561	10/20/2047	2,090,470.00	1,334,517.88	100.0%	1,334,517.88	4	4.443	331	594	452	416	-	-
36196PTT9	G2 AY0562	10/20/2047	3,227,248.00	2,684,762.97	100.0%	2,684,762.97	4	4.481	333	226	318	266	468	1
36196PTU6	G2 AY0563	10/20/2047	9,099,646.00	7,751,286.21	100.0%	7,751,286.21	4	4.487	332	193	272	340	434	4
36196PTV4	G2 AY0564	11/20/2047	2,402,442.00	1,732,712.96	100.0%	1,732,712.96	4	4.5	333	464	616	708	1,110	0
36196PTW2	G2 AY0565	10/20/2047	1,435,027.00	1,238,903.75	42.968%	532,332.16	4	4.5	333	185	255	421	708	1,364
36196PTX0	G2 AY0566	10/20/2047	1,097,762.00	644,555.21	100.0%	644,555.21	4	4.5	334	755	955	-	-	-
36196PUC4	G2 AY0579	12/20/2047	1,902,347.00	1,460,243.00	42.968%	627,437.21	4	4.5	333	402	527	479	1	-0
Total			73,459,108.00	59,716,774.69		40,523,370.12	4.08	4.51	332	274	340	421	509	402

SFMB 2018AB			Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFRW4	G2 BD0501	2/20/2048	3,175,814.00	2,862,128.63	54.566%	1,561,749.11	4	4.572	335	160	203	2	1	2
3617BFR38	G2 BD0506	3/20/2048	21,533,585.00	18,208,745.21	62.473%	11,375,549.40	4.5	4.808	337	319	393	526	813	1,173
3617BFR53	G2 BD0508	4/20/2048	2,121,565.00	1,670,938.53	54.566%	911,764.32	4	4.666	336	476	576	881	1,355	1
3617BFR61	G2 BD0509	4/20/2048	20,040,798.00	16,646,334.33	100.0%	16,646,334.33	4.5	5.122	339	436	480	364	444	555
3617BFR79	G2 BD0510	4/20/2048	2,018,647.00	1,963,772.42	54.566%	1,071,552.06	4.5	5.108	337	6	5	4	4	3
3617BFSF0	G2 BD0518	5/20/2048	8,424,451.00	7,474,671.91	54.566%	4,078,629.47	4.5	5.187	339	267	315	498	206	541
3617BFSG8	G2 BD0519	4/20/2048	1,181,231.00	997,966.70	100.0%	997,966.70	4.5	5.041	339	393	460	709	1,132	1,958
3617BFSH6	G2 BD0520	4/20/2048	1,600,625.00	1,097,439.58	54.566%	598,828.88	4.5	5.25	340	909	1,028	1,450	1,993	-
36196PTG7	G2 AY0551	10/20/2047	12,001,094.00	9,194,436.31	62.473%	5,744,040.20	4	4.483	332	345	426	625	796	878
36196PTR3	G2 AY0560	10/20/2047	1,026,951.00	855,469.71	62.473%	534,437.59	4	4.5	330	223	312	510	2	1
3617J76L1	G2 BK7175	1/20/2049	14,273,613.00	12,376,253.60	54.566%	6,753,226.54	4.5	5.125	347	1,094	1,100	1,338	1,771	1,552
3617K1YB3	G2 BM9706	9/20/2049	1,629,902.00	1,623,685.29	100.0%	1,623,685.29	4.50	4.78	355	-	-	-	-	-
Total			89,028,276.00	74,971,842.22		51,897,763.89	4.42	4.95	339	445	511	584	724	815

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SFMB 2018C

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019		Mortgage	Mortgage	PSA Prepayment Speed				
						Participation Adjusted Amt	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFSS2	G2 BD0529	5/20/2048	13,364,225.00	9,615,193.44	100.0%	9,615,193.44	4.5	5.246	340	872	970	1,311	1,777	1,937
3617BFST0	G2 BD0530	6/20/2048	23,103,259.00	17,874,423.84	100.0%	17,874,423.84	4.5	5.18	341	688	773	1,134	1,528	1,635
3617BFS37	G2 BD0538	7/20/2048	28,311,691.00	24,070,910.55	100.0%	24,070,910.55	4.5	5.144	342	474	526	792	886	821
3617BFTB8	G2 BD0546	8/20/2048	17,710,963.00	15,101,292.45	100.0%	15,101,292.45	4.5	5.131	342	522	566	839	858	860
3617BFTC6	G2 BD0547	8/20/2048	7,606,920.00	6,415,781.46	52.468%	3,366,232.22	4.5	5.125	342	561	607	894	1,175	1
3617BFTD4	G2 BD0548	8/20/2048	5,029,248.00	4,672,382.27	33.1145%	1,547,093.48	4.5	5.125	343	233	250	376	643	-
3617BFTX0	G2 BD0566	10/20/2048	10,135,630.00	9,098,562.78	33.1145%	3,012,665.99	4.5	5.12	344	439	456	662	288	1
3617J76X5	G2 BK7186	2/20/2049	5,241,597.00	4,848,447.82	52.468%	2,543,883.60	4.5	5.119	349	612	-	770	1,283	2
3617J77J5	G2 BK7197	3/20/2049	1,595,585.00	1,578,331.62	52.468%	828,119.03	4.5	5.125	350	0	-	0	-	-
3617K1YA5	G2 BM9705	6/20/2049	95,867.00	95,506.84	100.0%	95,506.84	4.5	4.875	354	-0	-	-	-0	-
Total			112,194,985.00	93,370,833.07		78,055,321.44	4.50	5.16	342	578	646	926	1,124	1,033

SFMB 2019ABC

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019		Mortgage	Mortgage	PSA Prepayment Speed				
						Participation Adjusted Amt	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFT77	G2 BD0574	11/20/2048	42,562,435.00	35,922,307.82	100.0%	35,922,307.82	4.5	5.123	345	825	836	1,057	1,472	1,465
3617J76A5	G2 BK7165	11/20/2048	5,013,722.00	4,377,285.14	100.0%	4,377,285.14	4.5	5.125	346	670	670	933	1,471	2
3617J76B3	G2 BK7166	12/20/2048	9,987,569.00	8,488,716.84	100.0%	8,488,716.84	4.5	5.125	346	915	915	1,123	1,734	1,725
3617J76C1	G2 BK7167	12/20/2048	23,376,974.00	20,841,269.19	100.0%	20,841,269.19	4.5	5.125	347	635	635	863	1,295	1,436
3617J76J6	G2 BK7173	1/20/2049	19,111,944.00	16,412,054.52	100.0%	16,412,054.52	4.5	5.125	347	1,003	996	1,274	1,600	1,715
Total			100,052,644.00	86,041,633.51		86,041,633.51	4.50	5.12	346	814	817	1,052	1,479	1,457

SFMB 2019DE

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019		Mortgage	Mortgage	PSA Prepayment Speed				
						Participation Adjusted Amt	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617J77E6	G2 BK7193	3/20/2049	26,816,601.00	24,132,828.56	100.0%	24,132,828.56	4.5	5.125	350	986	-	1,148	1,747	583
3617J76L1	G2 BK7175	1/20/2049	14,273,613.00	12,376,253.60	45.434%	5,623,027.06	4.5	5.125	347	1,094	1,100	1,338	1,771	1,552
3617J76X5	G2 BK7186	2/20/2049	5,241,597.00	4,848,447.82	47.532%	2,304,564.22	4.5	5.119	349	612	-	770	1,283	2
3617J77J5	G2 BK7197	3/20/2049	1,595,585.00	1,578,331.62	47.532%	750,212.59	4.5	5.125	350	0	-	0	-	-
3617J76M9	G2 BK7176	1/20/2049	2,383,177.00	2,039,880.35	17.336%	353,633.66	4	4.619	347	1,016	1,009	1,291	4	4
3617J76Y3	G2 BK7187	2/20/2049	1,914,559.00	1,887,715.24	17.336%	327,254.31	4	4.599	348	7	-	2	3	2
3617J76W7	G2 BK7185	2/20/2049	28,271,357.00	24,983,485.82	100.0%	24,983,485.82	4.5	5.125	348	962	-	1,174	1,797	1,287
3617J76K3	G2 BK7174	1/20/2049	10,132,213.00	9,491,868.28	28.644%	2,718,850.75	4.5	5.125	348	458	459	580	937	1,186
3617J77F3	G2 BK7194	3/20/2049	4,082,915.00	3,838,562.25	26.264%	1,008,159.99	4.5	5.125	348	544	-	643	1,016	1
3617J77H9	G2 BK7196	3/20/2049	2,512,080.00	2,482,735.04	26.264%	652,065.53	4.5	5.125	348	9	-	5	2	-
3617J8AD2	G2 BK7204	4/20/2049	2,949,077.00	2,355,523.79	26.264%	618,654.77	4.5	5.125	349	2,562	-	2,758	3,761	5,054
3617BFRW4	G2 BD0501	2/20/2048	3,175,814.00	2,862,128.63	45.434%	1,300,379.52	4	4.572	335	160	203	2	1	2
3617BFR53	G2 BD0508	4/20/2048	2,121,565.00	1,670,938.53	45.434%	759,174.21	4	4.666	336	476	576	881	1,355	1
3617BFR79	G2 BD0510	4/20/2048	2,018,647.00	1,963,772.42	45.434%	892,220.36	4.5	5.108	337	6	5	4	4	3
3617BFSF0	G2 BD0518	5/20/2048	8,424,451.00	7,474,671.91	45.434%	3,396,042.44	4.5	5.187	339	267	315	498	206	541
3617BFSH6	G2 BD0520	4/20/2048	1,600,625.00	1,097,439.58	45.434%	498,610.70	4.5	5.25	340	909	1,028	1,450	1,993	-
3617BFTC6	G2 BD0547	8/20/2048	7,606,920.00	6,415,781.46	47.532%	3,049,549.24	4.5	5.125	342	561	607	894	1,175	1
3617J8AE0	G2 BK7205	4/20/2049	25,151,143.00	22,821,021.14	28.644%	6,536,853.30	4.5	5.125	351	1,118	-	1,234	1,845	2,863
3617K1YC1	G2 BM9707	9/20/2049	26,603,338.00	26,496,651.17	26.264%	6,959,080.46	4	4.537	356	3	-	-	3	-
3617K1ZD8	G2 BM9740	11/20/2049	18,754,448.00	18,727,824.75	17.336%	3,246,655.70	3.5	4.125	358	2	-	-	-	2
3617K1ZW6	G2 BM9757	12/20/2049	2,979,265.00	2,979,265.00	100.0%	2,979,265.00	3.5	4.125	359	-	-	-	-	-
Total			198,608,990.00	182,525,126.96		93,090,568.19	4.38	5.00	349	778	641	1,059	1,431	909

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SFMB 2019FG

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
										Since Issue	12 Month	6 Month	3 Month	1 Month
3617J8AE0	G2 BK7205	4/20/2049	25,151,143.00	22,821,021.14	71.356%	16,284,167.84	4.5	5.125	351	1,118	-	1,234	1,845	2,863
3617J77G1	G2 BK7195	3/20/2049	3,519,647.00	3,049,863.81	100.0%	3,049,863.81	4.5	5.125	350	1,347	-	1,550	2,283	3,975
3617J8AF7	G2 BK7206	4/20/2049	3,563,933.00	3,529,406.29	100.0%	3,529,406.29	4.5	5.125	350	1	-	1	1	1
3617K1WV1	G2 BM9660	5/20/2049	1,186,567.00	1,175,379.28	100.0%	1,175,379.28	4	4.488	351	-0	-	-0	-0	-0
3617K1WW9	G2 BM9661	5/20/2049	33,452,713.00	32,163,601.67	100.0%	32,163,601.67	4.5	5.104	352	515	-	543	823	1,565
3617K1WX7	G2 BM9662	5/20/2049	2,646,651.00	2,385,175.33	100.0%	2,385,175.33	4.5	5.074	350	1,601	-	1,682	2,506	-0
3617K1WY5	G2 BM9663	5/20/2049	1,814,248.00	1,797,669.15	100.0%	1,797,669.15	4.5	5.125	351	13	-	13	10	10
3617K1XA6	G2 BM9673	6/20/2049	16,792,128.00	16,184,246.08	100.0%	16,184,246.08	4.5	5.048	352	637	-	637	432	1,049
3617J76K3	G2 BK7174	1/20/2049	10,132,213.00	9,491,868.28	71.356%	6,773,017.53	4.5	5.125	348	458	459	580	937	1,186
Total			98,259,243.00	92,598,231.03		83,342,526.98	4.49	5.09	351	674	459	727	994	1,609

SFMB 2019HI

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
										Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1YG2	G2 BM9711	8/20/2049	5,124,049.00	5,103,827.71	100.0%	5,103,827.71	4.5	4.875	355	10	-	-	10	13
3617K1YC1	G2 BM9707	9/20/2049	26,603,338.00	26,496,651.17	73.736%	19,537,570.71	4	4.537	356	3	-	-	3	-
3617K1Y49	G2 BM9731	10/20/2049	17,180,835.00	17,133,681.00	100.0%	17,133,681.00	4	4.373	357	4	-	-	-	5
3617K1Y64	G2 BM9733	10/20/2049	4,032,559.00	4,022,101.49	100.0%	4,022,101.49	4.5	4.825	355	5	-	-	-	8
3617K1Y31	G2 BM9730	10/20/2049	11,089,018.00	11,057,782.56	100.0%	11,057,782.56	4	4.25	357	9	-	-	-	7
3617K1Y56	G2 BM9732	10/20/2049	4,109,339.00	4,098,355.15	100.0%	4,098,355.15	4	4.484	356	-	-	-	-	-
3617K1XR9	G2 BM9688	7/20/2049	1,714,211.00	1,702,129.93	100.0%	1,702,129.93	4	4.265	354	3	-	3	3	0
3617K1Y23	G2 BM9729	10/20/2049	1,188,273.00	1,184,890.57	100.0%	1,184,890.57	3.5	4.09	358	1	-	-	-	1
3617K1ZE6	G2 BM9741	11/20/2049	23,254,892.00	23,222,119.11	100.0%	23,222,119.11	4	4.295	357	9	-	-	-	9
3617J77F3	G2 BK7194	3/20/2049	4,082,915.00	3,838,562.25	73.736%	2,830,402.26	4.5	5.125	348	544	-	643	1,016	1
3617J77H9	G2 BK7196	3/20/2049	2,512,080.00	2,482,735.04	73.736%	1,830,669.51	4.5	5.125	348	9	-	5	2	-
3617J8AD2	G2 BK7204	4/20/2049	2,949,077.00	2,355,523.79	73.736%	1,736,869.02	4.5	5.125	349	2,562	-	2,758	3,761	5,054
Total			103,840,586.00	102,698,359.77		93,460,399.02	4.08	4.47	356	70	-	818	291	99

SFMB 2019JKL

CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2019 Par Amount	Participating Principal %	Dec-2019 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
										Since Issue	12 Month	6 Month	3 Month	1 Month
3617J76M9	G2 BK7176	1/20/2049	2,383,177.00	2,039,880.35	82.664%	1,686,246.69	4	4.619	347	1,016	1,009	1,291	4	4
3617J76Y3	G2 BK7187	2/20/2049	1,914,559.00	1,887,715.24	82.664%	1,560,460.93	4	4.599	348	7	-	2	3	2
3617K1ZD8	G2 BM9740	11/20/2049	18,754,448.00	18,727,824.75	82.664%	15,481,169.05	3.5	4.125	358	2	-	-	-	2
3617K1ZF3	G2 BM9742	11/20/2049	2,487,369.00	2,483,648.54	100.0%	2,483,648.54	3.5	4.125	358	48	-	-	-	48
3617K1ZV8	G2 BM9756	12/20/2049	1,817,094.00	1,817,094.00	100.0%	1,817,094.00	2.5	3	359	-	-	-	-	-
3617K1ZX4	G2 BM9758	12/20/2049	29,722,418.00	29,722,418.00	100.0%	29,722,418.00	3.5	4.125	359	-	-	-	-	-
Total			61,555,614.00	61,155,129.88		57,227,586.21	3.54	4.13	358	89	1,009	671	4	8

Prepared by CSG Advisors

Delinquency Information (MBS Loans)

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB17A	AY0523	# of Loans	119	10	4	1	2	5	141
		\$ Value	32,213,151	2,748,372	1,172,728	112,048	338,166	1,607,183	38,191,648
		%	84.346%	7.196%	3.071%	0.293%	0.885%	4.208%	
SFMB17B	AY0524	# of Loans	15						15
		\$ Value	3,915,867						3,915,867
		%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
SFMB17C	AY0532	# of Loans	53	5	2			2	62
		\$ Value	12,807,054	1,127,320	351,848			353,156	14,639,378
		%	31.46%	2.769%	0.864%	0.00%	0.00%	0.868%	
	AY0551	# of Loans	33	2	1				36
		\$ Value	3,258,474	204,016	89,613				3,552,104
		%	8.004%	0.501%	0.22%	0.00%	0.00%	0.00%	
	AY0560	# of Loans	6						6
		\$ Value	321,423						321,423
		%	0.79%	0.00%	0.00%	0.00%	0.00%	0.00%	
	AY0561	# of Loans	7				1		8
		\$ Value	1,190,294				148,495		1,338,790
		%	2.924%	0.00%	0.00%	0.00%	0.365%	0.00%	
	AY0562	# of Loans	10	2			1		13
		\$ Value	2,099,028	390,225			206,462		2,695,714
		%	5.156%	0.959%	0.00%	0.00%	0.507%	0.00%	
	AY0563	# of Loans	27		2	1			30
		\$ Value	6,920,384		560,961	285,688			7,767,032
		%	17.00%	0.00%	1.378%	0.702%	0.00%	0.00%	
	AY0564	# of Loans	8	1					9
		\$ Value	1,525,259	209,823					1,735,082
		%	3.747%	0.515%	0.00%	0.00%	0.00%	0.00%	
	AY0565	# of Loans	5	2	1				8
		\$ Value	344,210	125,969	63,329				533,509
		%	0.846%	0.309%	0.156%	0.00%	0.00%	0.00%	
	AY0566	# of Loans	2				1		3
		\$ Value	427,175				221,880		649,055
		%	1.049%	0.00%	0.00%	0.00%	0.545%	0.00%	
	AY0579	# of Loans	7			1			8
		\$ Value	545,487			83,144			628,632
		%	1.34%	0.00%	0.00%	0.204%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFMB18AB	AY0551	# of Loans	33	2	1				36	
		\$ Value	5,424,538	339,636	149,183				5,913,357	
		%	10.401%	0.651%	0.286%	0.00%	0.00%	0.00%		
	AY0560	# of Loans	6							6
		\$ Value	535,089							535,089
		%	1.026%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BD0501	# of Loans	12	3	1					16
		\$ Value	1,108,599	261,774	194,416					1,564,789
		%	2.126%	0.502%	0.373%	0.00%	0.00%	0.00%		
	BD0506	# of Loans	64	10	2		4			80
		\$ Value	8,967,327	1,429,746	405,486		598,668			11,401,228
		%	17.193%	2.741%	0.777%	0.00%	1.148%	0.00%		
	BD0508	# of Loans	7		1					8
		\$ Value	843,636		69,389					913,025
		%	1.618%	0.00%	0.133%	0.00%	0.00%	0.00%		
	BD0509	# of Loans	53	7	1		2	4		67
		\$ Value	13,415,971	1,751,673	233,261		419,493	863,234		16,683,631
		%	25.723%	3.359%	0.447%	0.00%	0.804%	1.655%		
	BD0510	# of Loans	12		1				1	14
		\$ Value	962,142		49,275				61,911	1,073,329
		%	1.845%	0.00%	0.095%	0.00%	0.00%	0.119%		
	BD0518	# of Loans	31	3			3			37
		\$ Value	3,475,795	284,762			324,802			4,085,358
		%	6.664%	0.546%	0.00%	0.00%	0.623%	0.00%		
	BD0519	# of Loans	6		1					7
		\$ Value	839,751		159,791					999,542
		%	1.61%	0.00%	0.306%	0.00%	0.00%	0.00%		
BD0520	# of Loans	5	1						6	
	\$ Value	481,522	117,966						599,488	
	%	0.923%	0.226%	0.00%	0.00%	0.00%	0.00%			
BK7175	# of Loans	50	4	1					55	
	\$ Value	6,201,597	436,531	123,922					6,762,051	
	%	11.891%	0.837%	0.238%	0.00%	0.00%	0.00%			
BM9706	# of Loans	6							6	
	\$ Value	1,625,169							1,625,169	
	%	3.116%	0.00%	0.00%	0.00%	0.00%	0.00%			

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFMB18C	BD0529	# of Loans	30	3	2		1	1	37	
		\$ Value	7,625,424	858,827	541,977		285,572	322,751	9,634,550	
		%	9.752%	1.098%	0.693%	0.00%	0.365%	0.413%		
	BD0530	# of Loans	71	2	2	1	1			77
		\$ Value	16,469,455	396,380	387,793	274,872	371,780			17,900,280
		%	21.063%	0.507%	0.496%	0.352%	0.476%	0.00%		
	BD0538	# of Loans	81	11	4	2	3		1	102
		\$ Value	18,638,729	2,931,118	1,115,904	526,986	729,906		174,839	24,117,483
		%	23.837%	3.749%	1.427%	0.674%	0.934%		0.224%	
	BD0546	# of Loans	55	6	2		3			66
		\$ Value	12,770,658	1,211,294	380,078		767,534			15,129,564
		%	16.332%	1.549%	0.486%	0.00%	0.982%		0.00%	
	BD0547	# of Loans	20	5		1				26
		\$ Value	2,467,467	737,482		167,048				3,371,997
		%	3.156%	0.943%	0.00%	0.214%	0.00%		0.00%	
	BD0548	# of Loans	18	1					1	20
		\$ Value	1,419,860	68,631					61,107	1,549,599
		%	1.816%	0.088%	0.00%	0.00%	0.00%		0.078%	
	BD0566	# of Loans	32	4	1	1				38
		\$ Value	2,488,538	397,336	97,820	33,544				3,017,237
		%	3.183%	0.508%	0.125%	0.043%	0.00%		0.00%	
	BK7186	# of Loans	16	1	1					18
		\$ Value	2,261,553	100,144	185,931					2,547,628
		%	2.892%	0.128%	0.238%	0.00%	0.00%		0.00%	
	BK7197	# of Loans	6							6
		\$ Value	828,807							828,807
		%	1.06%	0.00%	0.00%	0.00%	0.00%		0.00%	
BM9705	# of Loans		1						1	
	\$ Value		95,748						95,748	
	%	0.00%	0.123%	0.00%	0.00%	0.00%		0.00%		
SFMB19ABC	BD0574	# of Loans	138	12	1	1		1	153	
		\$ Value	32,170,015	2,798,413	375,566	303,450		326,086	35,973,531	
		%	37.334%	3.248%	0.436%	0.352%	0.00%	0.378%		
	BK7165	# of Loans	13	1		1	1			16
		\$ Value	3,637,221	251,608		329,016	167,495			4,385,339
		%	4.221%	0.292%	0.00%	0.382%	0.194%		0.00%	
	BK7166	# of Loans	32	1	1		1		1	36
		\$ Value	7,603,445	227,699	213,332		264,516		193,697	8,502,689
		%	8.824%	0.264%	0.248%	0.00%	0.307%		0.225%	
	BK7167	# of Loans	78	4	2	2	1		1	88
		\$ Value	18,744,838	675,097	479,282	590,603	163,492		220,435	20,873,747
		%	21.754%	0.784%	0.556%	0.685%	0.19%		0.256%	
	BK7173	# of Loans	64	3	2					69
		\$ Value	15,384,276	577,723	471,377					16,433,375
		%	17.854%	0.671%	0.547%	0.00%	0.00%		0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFMB19DE	BD0501	# of Loans	12	3	1				16	
		\$ Value	923,067	217,964	161,879				1,302,910	
		%	1.245%	0.294%	0.218%	0.00%	0.00%	0.00%		
	BD0508	# of Loans	7		1					8
		\$ Value	702,447		57,776					760,224
		%	0.948%	0.00%	0.078%	0.00%	0.00%	0.00%		
	BD0510	# of Loans	12		1				1	14
		\$ Value	801,121		41,029				51,550	893,700
		%	1.081%	0.00%	0.055%	0.00%	0.00%	0.07%		
	BD0518	# of Loans	31	3				3		37
		\$ Value	2,894,096	237,105				270,444		3,401,645
		%	3.904%	0.32%	0.00%	0.00%	0.365%	0.00%		
	BD0520	# of Loans	5	1						6
		\$ Value	400,936	98,223						499,159
		%	0.541%	0.133%	0.00%	0.00%	0.00%	0.00%		
	BD0547	# of Loans	20	5			1			26
		\$ Value	2,235,336	668,103			151,333			3,054,772
		%	3.016%	0.901%	0.00%	0.204%	0.00%	0.00%		
	BK7174	# of Loans	38	1	1	1	1			42
		\$ Value	2,449,104	61,399	83,467	51,598	77,397			2,722,966
		%	3.304%	0.083%	0.113%	0.07%	0.104%	0.00%		
	BK7175	# of Loans	50	4	1					55
		\$ Value	6,201,597	436,531	123,922					6,762,051
		%	8.366%	0.589%	0.167%	0.00%	0.00%	0.00%		
	BK7176	# of Loans	11							11
		\$ Value	354,020							354,020
		%	0.478%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BK7185	# of Loans	97	5	3	1	1			107
		\$ Value	7,062,234	320,544	222,957	67,352	108,623			7,781,710
		%	9.527%	0.432%	0.301%	0.091%	0.147%	0.00%		
BK7186	# of Loans	16	1	1					18	
	\$ Value	2,048,794	90,723	168,440					2,307,956	
	%	2.764%	0.122%	0.227%	0.00%	0.00%	0.00%			
BK7187	# of Loans	8	1						9	
	\$ Value	282,251	45,480						327,731	
	%	0.381%	0.061%	0.00%	0.00%	0.00%	0.00%			
BK7193	# of Loans	93	3	3				1	100	
	\$ Value	22,778,124	660,195	647,117				76,957	24,162,393	
	%	30.729%	0.891%	0.873%	0.00%	0.00%	0.104%			
BK7194	# of Loans	15	1				1		17	
	\$ Value	871,715	85,462				52,530		1,009,707	
	%	1.176%	0.115%	0.00%	0.00%	0.071%	0.00%			
BK7196	# of Loans	8		1					9	
	\$ Value	568,773		84,239					653,012	
	%	0.767%	0.00%	0.114%	0.00%	0.00%	0.00%			

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFMB19DE	BK7197	# of Loans	6						6	
		\$ Value	750,836						750,836	
		%	1.013%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BK7204	# of Loans	7							7
		\$ Value	619,318							619,318
		%	0.836%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BK7205	# of Loans	88	6	2					96
		\$ Value	6,063,605	400,064	81,459					6,545,128
		%	8.18%	0.54%	0.11%	0.00%	0.00%	0.00%		
	BM9707	# of Loans	91	2	2					95
		\$ Value	6,678,712	159,581	128,256					6,966,549
		%	9.01%	0.215%	0.173%	0.00%	0.00%	0.00%		
	BM9740	# of Loans	66							66
		\$ Value	3,250,280							3,250,280
		%	4.385%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BM9757	# of Loans	11							11
		\$ Value	2,978,060							2,978,060
		%	3.996%	0.00%	0.00%	0.00%	0.00%	0.00%		

SFMB19FG	BK7174	# of Loans	38	1	1	1	1		42	
		\$ Value	6,101,042	152,953	207,928	128,538	192,807		6,783,269	
		%	7.312%	0.183%	0.249%	0.154%	0.231%	0.00%		
	BK7195	# of Loans	10	2	1					13
		\$ Value	2,364,953	337,172	352,054					3,054,179
		%	2.834%	0.404%	0.422%	0.00%	0.00%	0.00%		
	BK7205	# of Loans	88	6	2					96
		\$ Value	15,105,243	996,613	202,924					16,304,780
		%	18.103%	1.194%	0.243%	0.00%	0.00%	0.00%		
	BK7206	# of Loans	14							14
		\$ Value	3,533,218							3,533,218
		%	4.234%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BM9660	# of Loans	7							7
		\$ Value	1,176,674							1,176,674
		%	1.41%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BM9661	# of Loans	107	5	1	1				114
		\$ Value	30,299,497	1,308,424	324,898	268,743				32,201,562
		%	36.312%	1.568%	0.389%	0.322%	0.00%	0.00%		
	BM9662	# of Loans	9	1						10
		\$ Value	2,146,660	241,774						2,388,434
		%	2.573%	0.29%	0.00%	0.00%	0.00%	0.00%		
	BM9663	# of Loans	7	1						8
		\$ Value	1,586,183	213,735						1,799,918
		%	1.901%	0.256%	0.00%	0.00%	0.00%	0.00%		
	BM9673	# of Loans	58							58
		\$ Value	16,200,399							16,200,399
		%	19.415%	0.00%	0.00%	0.00%	0.00%	0.00%		

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB19HI	BK7194	# of Loans	15	1			1		17
		\$ Value	2,447,333	239,934			147,478		2,834,746
		%	2.616%	0.256%	0.00%	0.00%	0.158%	0.00%	
	BK7196	# of Loans	8		1				9
		\$ Value	1,596,827		236,501				1,833,328
		%	1.707%	0.00%	0.253%	0.00%	0.00%	0.00%	
	BK7204	# of Loans	7						7
		\$ Value	1,738,732						1,738,732
		%	1.858%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9688	# of Loans	8						8
		\$ Value	1,704,532						1,704,532
		%	1.822%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9707	# of Loans	91	2	2				95
		\$ Value	18,750,437	448,022	360,079				19,558,538
		%	20.041%	0.479%	0.385%	0.00%	0.00%	0.00%	
	BM9711	# of Loans	16	1	1				18
		\$ Value	4,727,213	176,303	205,942				5,109,459
		%	5.052%	0.188%	0.22%	0.00%	0.00%	0.00%	
	BM9729	# of Loans	6						6
		\$ Value	1,186,421						1,186,421
		%	1.268%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9730	# of Loans	39	1					40
		\$ Value	10,871,801	197,072					11,068,873
		%	11.62%	0.211%	0.00%	0.00%	0.00%	0.00%	
	BM9731	# of Loans	60						60
		\$ Value	17,153,376						17,153,376
		%	18.334%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9732	# of Loans	13	1					14
		\$ Value	3,716,506	386,255					4,102,760
		%	3.972%	0.413%	0.00%	0.00%	0.00%	0.00%	
BM9733	# of Loans	10	3					13	
	\$ Value	3,036,617	991,327					4,027,944	
	%	3.246%	1.06%	0.00%	0.00%	0.00%	0.00%		
BM9741	# of Loans	84						84	
	\$ Value	23,244,110						23,244,110	
	%	24.843%	0.00%	0.00%	0.00%	0.00%	0.00%		

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFMB19JKL	BK7176	# of Loans	11						11	
		\$ Value	1,688,087						1,688,087	
		%	7.949%	0.00%	0.00%	0.00%	0.00%	0.00%		
	BK7187	# of Loans	8	1						9
		\$ Value	1,345,871	216,862						1,562,734
		%	6.338%	1.021%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9740	# of Loans	66							66
		\$ Value	15,498,451							15,498,451
		%	72.984%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9742	# of Loans	18							18
		\$ Value	2,486,207							2,486,207
		%	11.708%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9756	# of Loans	6							6
		\$ Value	1,816,388							1,816,388
		%	3.175%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9758	# of Loans	113							113
		\$ Value	29,712,428							29,712,428
		%	51.936%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	INDENTURE TOTAL	# of Loans	2,840	169	63	17	33	20		3,142
		\$ Value	544,108,859	30,143,134	11,563,128	3,373,964	5,857,542	4,312,907		599,359,535
		%	90.782%	5.029%	1.929%	0.563%	0.977%	0.72%		

Investment Information
as of December 31, 2019

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2001AA DSR	FEDERAL HOME LOAN BANKS	12,000.00	4.13 %	03/13/2020
SF 2001AA DSR	FGLMC	43,926.66	3.50 %	08/01/2044
SF 2001AA DSR	FGLMC	915,477.13	3.50 %	06/01/2042
SF 2001AA REVENUE TAX	FGLMC	168,354.49	2.50 %	08/01/2046
SF 2001AA REVENUE TAX	FGLMC	265,635.07	2.50 %	04/01/2046
SF 2001AA DSR	GNMA MBS	1,517.55	5.00 %	02/20/2039
SF 2001AA DSR	GNMA MBS	98,364.64	4.00 %	02/20/2041
SF 2001AA DSR	GNMA MBS	334,490.02	3.00 %	07/15/2045
SF 2001AA REVENUE TAX	GNMA MBS	427,979.52	4.50 %	12/20/2043
SF 2001AA DSR	INVESTMENT AGREEMENT	2,500,000.00	5.30 %	05/01/2041
SF 2001AA REVENUE	INVESTMENT AGREEMENT	4,275,585.51	0.00 %	05/01/2041
SF 2001AA REVENUE	INVESTMENT AGREEMENT	15,243,503.17	5.30 %	05/01/2041
SF 2001AA REVENUE TAX	INVESTMENT AGREEMENT	891.91	5.30 %	05/01/2041
SF 2001AA REVENUE TAX	INVESTMENT AGREEMENT	1,674,470.64	0.00 %	05/01/2041
SF 2001AA DSR	MONEY MARKET	2,769,789.45	1.54 %	Short Term
SF 2001AA REVENUE	MONEY MARKET	14,031.17	1.54 %	Short Term
SF 2001AA REVENUE TAX	MONEY MARKET	28,160.97	1.54 %	Short Term
		\$28,774,177.90		
SF 2002A DSR	INVESTMENT AGREEMENT	4,225,500.00	5.60 %	11/01/2032
SF 2002A REVENUE	INVESTMENT AGREEMENT	35,000.00	5.60 %	11/01/2032
SF 2002A REVENUE	INVESTMENT AGREEMENT	420,503.62	5.10 %	11/01/2032
SF 2002A REVENUE	MONEY MARKET	10,000.00	1.54 %	Short Term
		\$4,691,003.62		
SF 2002B DSR	FEDERAL HOME LOAN BANKS	1,000.00	4.13 %	03/13/2020
SF 2002B DSR	FEDERAL HOME LOAN MORTGAGE CORP	6,494,000.00	6.25 %	07/15/2032
SF 2002B DSR	FGLMC	988.52	3.00 %	11/01/2046
SF 2002B DSR	FNMA	807.79	3.00 %	11/01/2047
SF 2002B DSR	GNMA MBS	137.96	5.00 %	02/20/2039
SF 2002B REVENUE TE	INVESTMENT AGREEMENT	433,623.01	4.60 %	11/01/2032
SF 2002B DSR	MONEY MARKET	686.95	1.54 %	Short Term
SF 2002B REVENUE TAX	MONEY MARKET	2,413.92	1.54 %	Short Term
SF 2002B REVENUE TE	MONEY MARKET	114,847.14	1.54 %	Short Term
		\$7,048,505.29		
SF 2002C DSR	FEDERAL HOME LOAN BANKS	7,000.00	4.13 %	03/13/2020
SF 2002C DSR	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,060,000.00	6.63 %	11/15/2030
SF 2002C DSR	FGLMC	1,005.00	3.00 %	06/01/2046
SF 2002C DSR	FGLMC	1,866.78	3.00 %	12/01/2046
SF 2002C DSR	FGLMC	5,961.52	3.00 %	11/01/2046
SF 2002C DSR	FGLMC	6,420.54	2.50 %	04/01/2046
SF 2002C DSR	FNMA	9,285.42	3.00 %	11/01/2047
SF 2002C DSR	GNMA MBS	827.76	5.00 %	02/20/2039
SF 2002C DSR	GNMA MBS	68,379.27	3.00 %	07/15/2045
SF 2002C DSR	MONEY MARKET	5,025.66	1.54 %	Short Term
SF 2002C REVENUE TAX	MONEY MARKET	415,493.87	1.54 %	Short Term
SF 2002C REVENUE TE	MONEY MARKET	373,359.42	1.54 %	Short Term
		\$2,954,625.24		
SF 2014A DSR	GNMA MBS	100,200.84	3.00 %	07/15/2045
SF 2014A DSR	GNMA MBS	117,065.47	5.00 %	02/20/2039
SF 2014A DSR	MONEY MARKET	335,152.49	1.54 %	Short Term
SF 2014A Redemption CI	MONEY MARKET	915,000.00	1.54 %	Short Term
SF 2014A Revenue	MONEY MARKET	472,876.97	1.54 %	Short Term
		\$1,940,295.77		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2015A DSR	FEDERAL HOME LOAN MORTGAGE CORP	1,855,000.00	6.25 %	07/15/2032
SF 2015A DSR	GNMA MBS	354,142.43	3.00 %	07/15/2045
SF 2015A DS CI	MONEY MARKET	8,224.09	1.54 %	Short Term
SF 2015A DSR	MONEY MARKET	12,357.56	1.54 %	Short Term
SF 2015A REDEMPTION CI	MONEY MARKET	1,880,000.00	1.54 %	Short Term
SF 2015A REVENUE	MONEY MARKET	1,031,325.00	1.54 %	Short Term
		<u>\$5,141,049.08</u>		
SF 2015B DSR	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,275,000.00	6.63 %	11/15/2030
SF 2015B DS CI	MONEY MARKET	1,861.31	1.54 %	Short Term
SF 2015B REDEMPTION CI	MONEY MARKET	485,000.00	1.54 %	Short Term
SF 2015B REVENUE	MONEY MARKET	172,077.53	1.54 %	Short Term
		<u>\$1,933,938.84</u>		
SF 2017A DS CI	MONEY MARKET	95,406.83	1.54 %	Short Term
SF 2017A REDEMPTION CI	MONEY MARKET	58,798.91	1.54 %	Short Term
SF 2017A REVENUE	MONEY MARKET	150,701.05	1.54 %	Short Term
		<u>\$304,906.79</u>		
SF 2017B DSR	FEDERAL HOME LOAN BANKS	322,000.00	4.13 %	03/13/2020
SF 2017B DSR	FGLMC	219,718.50	3.00 %	12/01/2046
SF 2017B DSR	FGLMC	240,180.32	2.50 %	08/01/2046
SF 2017B DSR	FGLMC	387,229.20	2.50 %	04/01/2046
SF 2017B DSR	GNMA MBS	89,372.61	4.00 %	02/20/2041
REDEMPTION CII 2017B	MONEY MARKET	330,000.00	1.54 %	Short Term
SF 2017B DSR	MONEY MARKET	306,764.12	1.54 %	Short Term
SF 2017B REDEMPTION CII	MONEY MARKET	1,415.00	1.54 %	Short Term
SF 2017B REVENUE	MONEY MARKET	257,365.69	1.54 %	Short Term
		<u>\$2,154,045.44</u>		
SF 2017CDE DSR	FEDERAL HOME LOAN BANKS	2,144,000.00	4.13 %	03/13/2020
SF 2017CDE DSR	FEDERAL HOME LOAN MORTGAGE CORP	955,000.00	6.25 %	07/15/2032
SF 2017CDE DSR	GNMA MBS	591,582.10	3.00 %	07/15/2045
SF 2017CDE DS CI	MONEY MARKET	6,800.42	1.54 %	Short Term
SF 2017CDE DSR	MONEY MARKET	83,890.69	1.54 %	Short Term
SF 2017CDE REDEMPTION CI	MONEY MARKET	1,440,000.00	1.54 %	Short Term
SF 2017CDE REVENUE	MONEY MARKET	3,637,818.49	1.54 %	Short Term
		<u>\$8,859,091.70</u>		
SF 2018AB DSR	FGLMC	325,517.71	3.00 %	11/01/2046
SF 2018AB DSR	FNMA	619,010.92	3.00 %	11/01/2047
SF 2018AB DS CI	MONEY MARKET	19,312.09	1.54 %	Short Term
SF 2018AB DSR	MONEY MARKET	86,325.98	1.54 %	Short Term
SF 2018AB REDEMPTION CI	MONEY MARKET	3,880,000.00	1.54 %	Short Term
SF 2018AB REVENUE	MONEY MARKET	2,781,518.75	1.54 %	Short Term
		<u>\$7,711,685.45</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2018C DS CI	MONEY MARKET	26,112.92	1.54 %	Short Term
SF 2018C REDEMPTION CI	MONEY MARKET	8,020,000.00	1.54 %	Short Term
SF 2018C REVENUE	MONEY MARKET	5,254,525.67	1.54 %	Short Term
		<u>\$13,300,638.59</u>		
SF 2018D DSR	FGLMC	263,282.44	2.50 %	08/01/2046
SF 2018D DSR	FGLMC	1,192,593.31	2.50 %	04/01/2046
SF 2018D DSR	GNMA MBS	40,008.23	5.00 %	02/20/2039
SF 2018D DSR	GNMA MBS	71,434.66	7.00 %	01/20/2039
SF 2018D DSR	MONEY MARKET	65,551.17	1.54 %	Short Term
SF 2018D DS CI	MONEY MARKET	5,068.89	1.54 %	Short Term
SF 2018D REDEMPTION CI	MONEY MARKET	1,010,000.00	1.54 %	Short Term
SF 2018D REVENUE	MONEY MARKET	717,821.08	1.54 %	Short Term
		<u>\$3,365,759.78</u>		

SF 2019ABC DS CI	MONEY MARKET	49,145.89	1.54 %	Short Term
SF 2019ABC REDEMPTION CI	MONEY MARKET	7,230,000.00	1.54 %	Short Term
SF 2019ABC REVENUE	MONEY MARKET	5,088,958.30	1.54 %	Short Term
		<u>\$12,368,104.19</u>		
SF 2019DE DSR	FGLMC	207,469.21	2.50 %	08/01/2046
SF 2019DE DSR	FGLMC	392,283.11	2.50 %	04/01/2046
SF 2019DE DSR	FGLMC	818,314.61	3.00 %	11/01/2046
SF 2019DE DSR	MONEY MARKET	851,789.61	1.54 %	Short Term
SF 2019DE DS CI	MONEY MARKET	27,807.33	1.54 %	Short Term
SF 2019DE REDEMPTION CI	MONEY MARKET	5,080,000.00	1.54 %	Short Term
SF 2019DE REVENUE	MONEY MARKET	3,670,794.99	1.54 %	Short Term
		<u>\$11,265,055.17</u>		
SF 2019FG ACQUISITION	MONEY MARKET	23,403.51	1.54 %	Short Term
SF 2019FG COI	MONEY MARKET	4,616.09	1.54 %	Short Term
SF 2019FG DS CI	MONEY MARKET	6,708.72	1.54 %	Short Term
SF 2019FG REDEMPTION CI	MONEY MARKET	1,235,000.00	1.54 %	Short Term
SF 2019FG REVENUE	MONEY MARKET	3,889,781.67	1.54 %	Short Term
		<u>\$5,159,509.99</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2019HI ACQUISITION	MONEY MARKET	7.74	1.54 %	Short Term
SF 2019HI COI	MONEY MARKET	69,117.49	1.54 %	Short Term
SF 2019HI DS CIII	MONEY MARKET	1,345.83	1.54 %	Short Term
SF 2019HI REDEMPTION CIII	MONEY MARKET	190,000.00	1.54 %	Short Term
SF 2019HI REVENUE	MONEY MARKET	1,339,979.88	1.54 %	Short Term
		<u>\$1,600,450.94</u>		
SF 2019JKL DSR	FEDERAL HOME LOAN BANKS	16,000.00	4.13 %	3/13/2020
SF 2019JKL DSR	GNMA MBS	1,535.10	3.00 %	7/15/2045
SF 2019JKL DSR	GNMA MBS	1,793.48	5.00 %	2/20/2039
SF 2019JKL ACQUISITION	MONEY MARKET	55,275,954.00	1.54 %	Short Term
SF 2019JKL DSR	MONEY MARKET	1,017,171.33	1.54 %	Short Term
SF 2019JKL REVENUE	MONEY MARKET	1,328,985.27	1.54 %	Short Term
		<u>\$57,641,439.18</u>		
SFMB SURPLUS ASSETS	FEDERAL HOME LOAN BANKS	3,000.00	4.13 %	03/13/2020
SFMB SURPLUS ASSETS	FGLMC	14.86	3.50 %	08/01/2044
SFMB SURPLUS ASSETS	GNMA MBS	386,486.46	5.00 %	02/20/2039
SFMB SURPLUS ASSETS	GNMA MBS	719,649.30	6.50 %	04/20/2039
SF PASS-THROUGH SURPLUS	MONEY MARKET	373,377.62	1.54 %	Short Term
SFMB SURPLUS ASSETS	MONEY MARKET	9,759,060.74	1.54 %	Short Term
SFMB SURPLUS ASSETS	US GOV	255,000.00	0.00 %	02/15/2031
		<u>\$11,496,588.98</u>		

Investment Type	Amount
FEDERAL HOME LOAN BANKS	\$2,505,000.00
FEDERAL HOME LOAN MORTGAGE CORP	\$9,304,000.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	\$3,335,000.00
FGLMC	\$5,456,238.98
FNMA	\$629,104.13
GNMA MBS	\$3,621,563.71
INVESTMENT AGREEMENT	\$28,809,077.86
MONEY MARKET	\$133,795,887.26
US GOV	\$255,000.00
	<u>\$187,710,871.94</u>

Single Family Homeownership Bonds Indenture

Summary of Assets and Liabilities as of 12/31/2019

Bond Issue	Bonds Outstanding	Outstanding Second Mortgage Principal Balance	GNMA Security Balance	Weighted Average Mortgage Rate	Mortgage Types	Total Investments	Total Assets	Net Assets
SFPB2011AA	2,360,000	-						
SFPB2013AA	10,890,000	-	13,307,237	4.705%	Fixed	803,708	14,110,946	860,946
SFPB2017AA	38,717,025	-	36,621,301	4.605%	Fixed	2,219,614	38,840,915	123,890
SFPB2018AA	62,245,662	1,946,198	60,328,072	4.553%	Fixed	2,355,307	64,629,576	2,383,914
SFPB2018BB	78,610,670	2,558,000	75,897,577	5.121%	Fixed	3,158,682	81,614,259	3,003,589
SFPB2019AA	58,901,975	-	58,827,365	4.891%	Fixed	266,362	59,093,727	191,752
SFPB2019BB	74,577,124	-	74,256,210	4.897%	Fixed	562,746	74,818,956	241,832
SFPB2019CC	65,000,000	-	65,111,257	4.351%	Fixed	101,160	65,212,417	212,417
Surplus Account	-	-	-	-	-	373,378	373,378	373,378
TOTAL	391,302,456	4,504,198	384,349,019	4.758%		9,840,957	398,694,173	7,391,717

Bonds Outstanding

Series	Class	Principal Amount Issued	Outstanding Principal Amount
SFPB2009AA-1/2011AA SF11AA	I	21,430,000	2,360,000
		<u>21,430,000</u>	<u>2,360,000</u>
SFPB2013AA SF2013AA	I	53,630,000	10,890,000
		<u>53,630,000</u>	<u>10,890,000</u>
SFPB2017AA SF2017AA	I	50,168,626	38,717,025
		<u>50,168,626</u>	<u>38,717,025</u>
SFPB2018AA SF2018AA	I	73,115,747	62,245,662
		<u>73,115,747</u>	<u>62,245,662</u>
SFPB2018BB SFPB2018BB-1 SFPB2018BB-2	I I	46,739,335	41,116,249
		<u>42,739,335</u>	<u>37,494,421</u>
		<u>89,478,670</u>	<u>78,610,670</u>
SFPB2019AA SF19AA	I	59,202,830	58,901,975
		<u>59,202,830</u>	<u>58,901,975</u>
SFPB2019BB SFPB19BB-1 SFPB19BB-2	I I	49,861,602	49,672,125
		<u>25,000,000</u>	<u>24,904,999</u>
		<u>74,861,602</u>	<u>74,577,124</u>
SFPB2019CC SFPB19CC	I	65,000,000	65,000,000
		<u>65,000,000</u>	<u>65,000,000</u>
Total Single Family Homeownership Bonds		<u>486,887,475</u>	<u>391,302,456</u>

List of Unscheduled Redemptions

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2009AA	I	non-AMT	11/01/2041	11/01/2011	710,000	Special Redemption (SP)
SF2009AA	I	non-AMT	11/01/2041	11/01/2012	1,740,000	SP
SF2009AA	I	non-AMT	11/01/2041	05/01/2013	2,720,000	SP
SF2009AA	I	non-AMT	11/01/2041	05/01/2013	53,630,000	Refunding (R)
SFPB2009AA					58,800,000	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2011AA	I	non-AMT	Serials	11/01/2011	245,000	Special Redemption (SP)
SF2011AA	I	non-AMT	11/01/2026	11/01/2011	70,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2011	90,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2011	70,000	SP
SF2011AA	I	non-AMT	Serials	11/01/2012	195,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/01/2012	95,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2012	725,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2012	95,000	SP
SF2011AA	I	non-AMT	Serials	05/01/2013	635,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/01/2013	205,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2013	590,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2013	215,000	SP
SF2011AA	I	non-AMT	Serials	11/13/2013	1,390,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/13/2013	470,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/13/2013	710,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/13/2013	480,000	SP
SF2011AA	I	non-AMT	Serials	05/14/2014	610,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/14/2014	215,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/14/2014	745,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/14/2014	220,000	SP
SF2011AA	I	non-AMT	Serials	11/01/2014	1,685,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/01/2014	620,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2014	710,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2014	635,000	SP
SF2011AA	I	non-AMT	Serials	05/01/2015	1,450,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/01/2015	570,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2015	675,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2015	585,000	SP
SF2011AA	I	non-AMT	Serials	11/01/2015	1,220,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/01/2015	480,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2015	635,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2015	495,000	SP
SF2011AA	I	non-AMT	Serials	05/01/2016	1,255,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/01/2016	530,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2016	605,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2016	545,000	SP
SF2011AA	I	non-AMT	Serials	11/01/2016	715,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/01/2016	355,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2016	565,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2016	355,000	SP
SF2011AA	I	non-AMT	Serials	05/01/2017	495,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/01/2017	245,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2017	540,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2017	250,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2011AA	I	non-AMT	Serials	11/01/2017	670,000	Special Redemption (SP)
SF2011AA	I	non-AMT	11/01/2026	11/01/2017	370,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2017	500,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2017	370,000	SP
SF2011AA	I	non-AMT	Serials	05/01/2018	40,000	SP
SF2011AA	I	non-AMT	11/01/2026	05/01/2018	30,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2018	475,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2018	30,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2018	435,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2018	400,000	SP
SF2011AA	I	non-AMT	11/01/2028	05/01/2019	425,000	SP
SF2011AA	I	non-AMT	05/01/2029	05/01/2019	230,000	SP
SF2011AA	I	non-AMT	11/01/2026	11/01/2019	150,000	SP
SF2011AA	I	non-AMT	11/01/2028	11/01/2019	395,000	SP
SF2011AA	I	non-AMT	05/01/2029	11/01/2019	100,000	SP
SFPB2011AA					28,905,000	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2013AA	I	Taxable	09/01/2041	06/01/2013	605,000	Special Redemption (SP)
SF2013AA	I	Taxable	09/01/2041	07/01/2013	1,110,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2013	810,000	SP
SF2013AA	I	Taxable	09/01/2041	08/31/2013	775,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2013	925,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2013	305,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2013	385,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2014	495,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2014	395,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2014	715,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2014	460,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2014	380,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2014	545,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2014	875,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2014	1,170,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2014	1,250,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2014	685,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2014	395,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2015	1,300,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2015	1,185,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2015	580,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2015	210,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2015	1,065,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2015	1,080,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2015	670,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2015	1,235,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2015	700,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2015	1,210,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2015	775,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2015	785,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2013AA	I	Taxable	09/01/2041	01/01/2016	695,000	Special Redemption (SP)
SF2013AA	I	Taxable	09/01/2041	02/01/2016	730,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2016	1,355,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2016	475,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2016	310,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2016	430,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2016	825,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2016	860,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2016	265,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2016	690,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2016	260,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2016	770,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2017	795,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2017	685,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2017	255,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2017	765,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2017	300,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2017	560,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2017	175,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2017	230,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2017	280,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2017	225,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2017	780,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2017	15,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2018	435,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2018	485,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2018	155,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2018	185,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2018	480,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2018	235,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2018	100,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2018	355,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2018	120,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2018	25,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2018	10,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2019	250,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2019	140,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2019	295,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2019	175,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2019	75,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2019	115,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2019	400,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2019	175,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2019	440,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2019	475,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2019	165,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2019	240,000	SP
SFPB2013AA					41,335,000	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2017AA	I	Taxable	09/01/2047	10/01/2017	65,736	Special Redemption (SP)
SF2017AA	I	Taxable	09/01/2047	11/01/2017	66,988	SP
SF2017AA	I	Taxable	09/01/2047	12/01/2017	66,549	SP
SF2017AA	I	Taxable	09/01/2047	01/01/2018	70,663	SP
SF2017AA	I	Taxable	09/01/2047	02/01/2018	67,075	SP
SF2017AA	I	Taxable	09/01/2047	03/01/2018	66,115	SP
SF2017AA	I	Taxable	09/01/2047	04/01/2018	310,959	SP
SF2017AA	I	Taxable	09/01/2047	05/01/2018	67,804	SP
SF2017AA	I	Taxable	09/01/2047	06/01/2018	592,711	SP
SF2017AA	I	Taxable	09/01/2047	07/01/2018	67,217	SP
SF2017AA	I	Taxable	09/01/2047	08/01/2018	67,030	SP
SF2017AA	I	Taxable	09/01/2047	09/01/2018	67,521	SP
SF2017AA	I	Taxable	09/01/2047	10/01/2018	333,749	SP
SF2017AA	I	Taxable	09/01/2047	11/01/2018	67,444	SP
SF2017AA	I	Taxable	09/01/2047	12/01/2018	67,842	SP
SF2017AA	I	Taxable	09/01/2047	01/01/2019	325,206	SP
SF2017AA	I	Taxable	09/01/2047	02/01/2019	68,090	SP
SF2017AA	I	Taxable	09/01/2047	03/01/2019	324,779	SP
SF2017AA	I	Taxable	09/01/2047	04/01/2019	646,826	SP
SF2017AA	I	Taxable	09/01/2047	05/01/2019	263,307	SP
SF2017AA	I	Taxable	09/01/2047	06/01/2019	67,864	SP
SF2017AA	I	Taxable	09/01/2047	07/01/2019	1,206,223	SP
SF2017AA	I	Taxable	09/01/2047	08/01/2019	605,396	SP
SF2017AA	I	Taxable	09/01/2047	09/01/2019	1,172,958	SP
SF2017AA	I	Taxable	09/01/2047	10/01/2019	1,188,946	SP
SF2017AA	I	Taxable	09/01/2047	11/01/2019	1,302,999	SP
SF2017AA	I	Taxable	09/01/2047	12/01/2019	2,233,604	SP
SFPB2017AA					11,451,601	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2018AA	I	non-AMT	03/01/2048	04/01/2018	99,909	Special Redemption (SP)
SF2018AA	I	non-AMT	03/01/2048	05/01/2018	99,824	SP
SF2018AA	I	non-AMT	03/01/2048	06/01/2018	100,012	SP
SF2018AA	I	non-AMT	03/01/2048	07/01/2018	100,400	SP
SF2018AA	I	non-AMT	03/01/2048	08/01/2018	453,826	SP
SF2018AA	I	non-AMT	03/01/2048	09/01/2018	99,815	SP
SF2018AA	I	non-AMT	03/01/2048	10/01/2018	329,435	SP
SF2018AA	I	non-AMT	03/01/2048	11/01/2018	117,972	SP
SF2018AA	I	non-AMT	03/01/2048	12/01/2018	383,177	SP
SF2018AA	I	non-AMT	03/01/2048	01/01/2019	100,574	SP
SF2018AA	I	non-AMT	03/01/2048	02/01/2019	100,414	SP
SF2018AA	I	non-AMT	03/01/2048	03/01/2019	379,359	SP
SF2018AA	I	non-AMT	03/01/2048	04/01/2019	937,365	SP
SF2018AA	I	non-AMT	03/01/2048	05/01/2019	343,050	SP
SF2018AA	I	non-AMT	03/01/2048	06/01/2019	732,686	SP
SF2018AA	I	non-AMT	03/01/2048	07/01/2019	683,576	SP
SF2018AA	I	non-AMT	03/01/2048	08/01/2019	855,032	SP
SF2018AA	I	non-AMT	03/01/2048	09/01/2019	2,015,544	SP
SF2018AA	I	non-AMT	03/01/2048	10/01/2019	872,095	SP
SF2018AA	I	non-AMT	03/01/2048	11/01/2019	747,556	SP
SF2018AA	I	non-AMT	03/01/2048	12/01/2019	1,318,464	SP
SFPB2018AA					10,870,085	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2018BB-1	I	non-AMT	11/01/2048	12/01/2018	55,956	Special Redemption (SP)
SF2018BB-2	I	Taxable	11/01/2048	12/01/2018	51,157	SP
SF2018BB-1	I	non-AMT	11/01/2048	01/01/2019	56,721	SP
SF2018BB-2	I	Taxable	11/01/2048	01/01/2019	51,904	SP
SF2018BB-1	I	non-AMT	11/01/2048	02/01/2019	56,762	SP
SF2018BB-2	I	Taxable	11/01/2048	02/01/2019	51,918	SP
SF2018BB-1	I	non-AMT	11/01/2048	03/01/2019	57,003	SP
SF2018BB-2	I	Taxable	11/01/2048	03/01/2019	52,145	SP
SF2018BB-1	I	non-AMT	11/01/2048	04/01/2019	59,280	SP
SF2018BB-2	I	Taxable	11/01/2048	04/01/2019	53,085	SP
SF2018BB-1	I	non-AMT	11/01/2048	05/01/2019	58,883	SP
SF2018BB-2	I	Taxable	11/01/2048	05/01/2019	54,036	SP
SF2018BB-1	I	non-AMT	11/01/2048	06/01/2019	220,671	SP
SF2018BB-2	I	Taxable	11/01/2048	06/01/2019	201,803	SP
SF2018BB-1	I	non-AMT	11/01/2048	07/01/2019	59,262	SP
SF2018BB-2	I	Taxable	11/01/2048	07/01/2019	54,220	SP
SF2018BB-1	I	non-AMT	11/01/2048	08/01/2019	153,833	SP
SF2018BB-2	I	Taxable	11/01/2048	08/01/2019	140,701	SP
SF2018BB-1	I	non-AMT	11/01/2048	09/01/2019	589,902	SP
SF2018BB-2	I	Taxable	11/01/2048	09/01/2019	539,450	SP
SF2018BB-1	I	non-AMT	11/01/2048	10/01/2019	1,164,733	SP
SF2018BB-2	I	Taxable	11/01/2048	10/01/2019	1,268,212	SP
SF2018BB-1	I	non-AMT	11/01/2048	11/01/2019	1,700,706	SP
SF2018BB-2	I	Taxable	11/01/2048	11/01/2019	1,455,892	SP
SF2018BB-1	I	non-AMT	11/01/2048	12/01/2019	1,389,374	SP
SF2018BB-2	I	Taxable	11/01/2048	12/01/2019	1,270,391	SP
SFPB2018BB					10,868,000	

MBS and Whole Loan Information
(first and second mortgages)

Type of Housing (MBS loans)							
Bond	Pool	Single Family Detached	Condominiums / Townhomes	Other	New Construction	Existing Homes	Fixed, Level Payment Mortgages
SFPB2009AA-1/2011AA	754669	93.5%	4.1%	2.5%	0.0%	100.0%	100.0%
	754670	90.3%	5.9%	3.8%	5.1%	94.9%	100.0%
	754671	82.8%	14.2%	3.0%	7.6%	92.4%	100.0%
	754672	77.2%	0.0%	22.8%	12.3%	87.7%	100.0%
	754673	95.4%	4.6%	0.0%	7.3%	92.7%	100.0%
	754677	79.4%	10.4%	10.2%	0.0%	100.0%	100.0%
	754678	79.3%	20.7%	0.0%	14.9%	85.1%	100.0%
	754679	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%
	754683	94.6%	5.4%	0.0%	0.0%	100.0%	100.0%
	754684	100.0%	0.0%	0.0%	17.9%	82.1%	100.0%
	754685	80.6%	7.6%	11.8%	0.0%	100.0%	100.0%
754686	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%	
SFPB2017AA	AY0533	85.1%	12.9%	2.1%	2.4%	97.6%	100.0%
SFPB2018AA	AY0565	76.2%	23.8%	0.0%	0.0%	100.0%	100.0%
	AY0578	82.6%	17.4%	0.0%	1.7%	98.3%	100.0%
	AY0579	62.1%	25.1%	12.7%	0.0%	100.0%	100.0%
	AY0580	83.1%	16.9%	0.0%	0.0%	100.0%	100.0%
	BD0487	85.2%	11.2%	3.5%	0.0%	100.0%	100.0%
	BD0488	44.4%	55.6%	0.0%	0.0%	100.0%	100.0%
	BD0489	33.7%	32.7%	33.6%	10.8%	89.2%	100.0%
	BD0490	31.7%	21.9%	46.4%	0.0%	100.0%	100.0%
BD0492	90.1%	9.9%	0.0%	0.0%	100.0%	100.0%	
SFPB2018BB	BD0548	78.1%	21.9%	0.0%	0.0%	100.0%	100.0%
	BD0556	80.7%	17.4%	1.9%	3.2%	96.8%	100.0%
	BD0557	70.6%	21.1%	8.3%	4.3%	95.7%	100.0%
	BD0565	78.0%	16.2%	5.8%	3.3%	96.7%	100.0%
	BD0566	68.7%	17.4%	13.9%	2.7%	97.3%	100.0%
SFPB2019AA	BM9674	69.3%	28.1%	2.7%	8.4%	91.6%	100.0%
	BM9675	89.3%	10.7%	0.0%	11.9%	88.1%	100.0%
	BM9676	78.1%	21.9%	0.0%	31.0%	69.0%	100.0%
	BM9689	77.8%	19.1%	3.2%	8.9%	91.1%	100.0%
SFPB2019BB	BK8761	78.7%	20.1%	1.2%	6.2%	93.8%	100.0%
	BM9697	71.2%	28.8%	0.0%	0.0%	100.0%	100.0%
	BM9700	68.6%	25.3%	6.1%	4.5%	95.5%	100.0%
SFPB2019CC	BM9745	91.2%	5.0%	3.7%	10.8%	89.2%	100.0%
	BM9746	88.5%	11.5%	0.0%	0.0%	100.0%	100.0%
	BS1712	92.4%	2.8%	4.7%	12.8%	87.2%	100.0%
	BS1713	90.0%	7.3%	2.7%	3.0%	97.0%	100.0%
INDENTURE TOTAL		78.8%	17.4%	3.8%	5.1%	94.9%	100.0%

Bond	Original # of Loans Financed (second mortgages)	Loans Prepaid in Full	Loans Foreclosed	Loans Transferred Out
SFPB2018AA	182	16	1	0
SFPB2018BB	230	16	0	0
INDENTURE TOTAL	412	32	1	0

Delinquency Information (MBS and Second Mortgages)

Delinquencies (MBS loans)										
Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFPB2009AA-1/2011AA	754669	# of Loans	16	1		1			18	
		\$ Value	1,620,391	147,816		117,134			1,885,342	
		%	12.265%	1.119%	0.00%	0.887%	0.00%	0.00%		
	754670	# of Loans	16							16
		\$ Value	1,866,129							1,866,129
		%	14.126%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	754671	# of Loans	15		2					17
		\$ Value	1,530,072		205,234					1,735,306
		%	11.582%		1.554%	0.00%	0.00%	0.00%	0.00%	
	754672	# of Loans	10		2					12
		\$ Value	1,080,343		148,693					1,229,036
		%	8.178%		1.126%	0.00%	0.00%	0.00%	0.00%	
	754673	# of Loans	12		1		1			14
		\$ Value	1,368,348		84,605		114,156			1,567,108
		%	10.358%		0.64%	0.00%	0.864%	0.00%	0.00%	
	754677	# of Loans	10							10
		\$ Value	988,057							988,057
		%	7.479%		0.00%	0.00%	0.00%	0.00%	0.00%	
	754678	# of Loans	10				1			11
		\$ Value	891,085				156,477			1,047,561
		%	6.745%		0.00%	0.00%	1.184%	0.00%	0.00%	
	754679	# of Loans	1							1
		\$ Value	69,721							69,721
		%	0.528%		0.00%	0.00%	0.00%	0.00%	0.00%	
	754683	# of Loans	12			1				13
		\$ Value	1,109,292			116,053				1,225,345
		%	8.397%		0.00%	0.879%	0.00%	0.00%	0.00%	
754684	# of Loans	6		2					8	
	\$ Value	461,205		227,982					689,187	
	%	3.491%		1.726%	0.00%	0.00%	0.00%	0.00%		
754685	# of Loans	8			1	1			10	
	\$ Value	632,036			137,941	64,498			834,475	
	%	4.784%		0.00%	1.044%	0.488%	0.00%	0.00%		
754686	# of Loans			1					1	
	\$ Value			73,791					73,791	
	%			0.559%	0.00%	0.00%	0.00%	0.00%		
SFPB2017AA	AY0533	# of Loans	107	9	3	3	6	3	131	
		\$ Value	28,835,965	2,547,488	800,884	841,279	1,702,343	831,465	35,559,425	
		%	81.092%	7.164%	2.252%	2.366%	4.787%	2.338%		

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFPB2018AA	AY0565	# of Loans	6		2				8	
		\$ Value	539,195		167,867				707,062	
		%	0.904%	0.00%	0.281%	0.00%	0.00%	0.00%		
	AY0578	# of Loans	55	1	1	1			3	61
		\$ Value	13,911,891	267,354	233,311	203,281			756,164	15,372,002
		%	23.312%	0.448%	0.391%	0.341%		0.00%	1.267%	
	AY0579	# of Loans	7					1		8
		\$ Value	722,943					110,359		833,301
		%	1.211%	0.00%	0.00%	0.00%		0.185%	0.00%	
	AY0580	# of Loans	10	1				1		12
		\$ Value	1,636,862	172,534				166,896		1,976,292
		%	2.743%	0.289%		0.00%	0.00%	0.28%	0.00%	
	BD0487	# of Loans	40	2	1	1		2	1	47
		\$ Value	10,439,443	500,701	300,412	328,541		485,483	327,587	12,382,167
		%	17.493%	0.839%	0.503%	0.551%		0.814%	0.549%	
	BD0488	# of Loans	9	2						11
		\$ Value	1,688,713	347,327						2,036,041
		%	2.83%	0.582%		0.00%	0.00%	0.00%	0.00%	
BD0489	# of Loans	8	1						9	
	\$ Value	1,211,890	159,442						1,371,332	
	%	2.031%	0.267%		0.00%	0.00%	0.00%	0.00%		
BD0490	# of Loans	9	1						10	
	\$ Value	1,023,930	94,473						1,118,404	
	%	1.716%	0.158%		0.00%	0.00%	0.00%	0.00%		
BD0492	# of Loans	82	4	4			2	1	93	
	\$ Value	20,881,510	1,225,659	963,857			577,982	230,703	23,879,711	
	%	34.991%	2.054%	1.615%		0.00%	0.969%	0.387%		
SFPB2018BB	BD0548	# of Loans	17	1				1	19	
		\$ Value	2,621,456	181,505				123,443	2,926,404	
		%	3.566%	0.247%		0.00%	0.00%	0.168%	0.00%	
	BD0556	# of Loans	29	2	1	1		1		34
		\$ Value	6,961,238	515,046	243,200	346,046		257,672		8,323,201
		%	9.469%	0.701%	0.331%	0.471%		0.351%	0.00%	
	BD0557	# of Loans	113	10	7	3		3	1	137
		\$ Value	25,910,928	2,064,854	1,723,508	834,674		705,027	159,494	31,398,485
		%	35.247%	2.809%	2.345%	1.135%		0.959%	0.217%	
	BD0565	# of Loans	100	5	1	1			2	109
		\$ Value	23,218,334	962,262	185,803	256,349			484,115	25,106,863
		%	31.584%	1.309%	0.253%	0.349%		0.00%	0.659%	
	BD0566	# of Loans	28	6	1			1		36
		\$ Value	4,385,199	1,108,260	197,361			67,762		5,758,582
		%	5.965%	1.508%	0.269%		0.00%	0.092%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total	
SFPB2019AA	BM9674	# of Loans	53	8	3	1			65	
		\$ Value	15,032,824	2,201,965	673,562	353,048			18,261,399	
		%	25.554%	3.743%	1.145%	0.60%	0.00%	0.00%		
	BM9675	# of Loans	9							9
		\$ Value	2,497,655							2,497,655
		%	4.246%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9676	# of Loans	7							7
		\$ Value	2,019,354							2,019,354
		%	3.433%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9689	# of Loans	117	6	3					126
		\$ Value	33,380,675	1,744,539	925,035					36,050,249
		%	56.742%	2.966%	1.572%	0.00%	0.00%	0.00%	0.00%	
SFPB2019BB	BK8761	# of Loans	230	2					232	
		\$ Value	34,932,152	269,354					35,201,506	
		%	47.049%	0.363%	0.00%	0.00%	0.00%	0.00%		
	BM9697	# of Loans	24	2	2					28
		\$ Value	2,992,482	208,313	274,203					3,474,997
		%	4.031%	0.281%	0.369%	0.00%	0.00%	0.00%	0.00%	
	BM9700	# of Loans	230	20		2	4			256
		\$ Value	31,892,009	2,825,623		386,086	466,317			35,570,036
		%	42.954%	3.806%	0.00%	0.52%	0.628%	0.00%	0.00%	
	SFPB2019CC	BM9745	# of Loans	83	1					84
			\$ Value	29,664,396	362,809					30,027,204
			%	45.572%	0.557%	0.00%	0.00%	0.00%	0.00%	0.00%
BM9746		# of Loans	30	2						32
		\$ Value	9,259,571	522,157						9,781,728
		%	14.225%	0.802%	0.00%	0.00%	0.00%	0.00%	0.00%	
BS1712		# of Loans	40							40
		\$ Value	14,834,619							14,834,619
		%	22.79%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
BS1713		# of Loans	34							34
		\$ Value	10,449,803							10,449,803
		%	16.054%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
INDENTURE TOTAL	# of Loans	1,593	95	31	17	22	11		1,769	
	\$ Value	342,561,715	19,169,787	6,942,997	4,001,569	4,663,285	2,789,527		380,128,880	
	%	90.117%	5.043%	1.826%	1.053%	1.227%	0.734%			

Delinquencies (second mortgages)				
Bond		Current	Pending Claim	Total
SFPB2018AA	# of Loans	160	5	165
	\$ Value	1,880,807	65,391	1,946,198
	%	96.64%	3.36%	
SFPB2018BB	# of Loans	212	2	214
	\$ Value	2,534,472	23,528	2,558,000
	%	99.08%	0.92%	
INDENTURE TOTAL	# of Loans	372	7	379
	\$ Value	4,415,279	88,919	4,504,198
	%	98.026%	1.974%	

Program MBS Outstanding

COLORADO HFA MBS PORTFOLIO SUMMARY ⁽¹⁾

Dec-2019 MBS Factors

Indenture	Series	Original Par Amount	Dec-2019 Par Amount	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
							Since Issue	12 Month	6 Month	3 Month	1 Month
HO	2011_2013AA	98,175,172.00	13,307,237.27	4.28	4.70	246	341	312	357	222	88
HO	2017AA	50,168,626.00	36,621,300.94	4.00	4.63	331	358	469	627	760	824
HO	2018AA	73,210,809.14	60,328,071.79	4.00	4.55	335	301	358	447	436	546
HO	2018BB	89,556,136.12	75,897,576.54	4.50	5.12	343	646	675	942	1,128	1,033
HO	2019AA	59,231,085.00	58,827,365.08	4.50	4.89	354	4	-	4	3	1
HO	2019BB	74,861,602.00	74,256,210.39	4.48	4.90	355	134	-	-	155	353
HO	2019CC	65,171,726.00	65,111,256.69	4.00	4.35	358	83	-	-	-	83
Total HO		510,375,156.26	384,349,018.70	4.28	4.76	344	261	506	516	483	454

(1) Participation-adjusted par amounts, including any zero participation pools, not including any whole loan 1st or 2nd mortgage loans held in each series.

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HO 2011_13AA			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36230PFJ4	G2 754669	1/20/2041	9,944,603.00	1,884,760.73	100.0%	1,884,760.73	4	4.466	247	290	228	415	2	2
36230PFK1	G2 754670	1/20/2041	9,960,226.00	1,870,251.36	100.0%	1,870,251.36	4	4.493	236	291	324	348	36	48
36230PFL9	G2 754671	2/20/2041	9,940,643.00	1,735,314.39	100.0%	1,735,314.39	4	4.499	249	305	316	164	1	1
36230PFM7	G2 754672	2/20/2041	6,964,905.00	1,322,450.05	100.0%	1,322,450.05	4	4.457	248	289	297	420	422	0
36230PFN5	G2 754673	2/20/2041	11,863,889.00	1,567,046.76	100.0%	1,567,046.76	4.5	4.81	247	359	196	367	2	1
36230PFS4	G2 754677	3/20/2041	9,983,914.00	988,339.00	100.0%	988,339.00	4.5	4.839	253	413	312	301	548	-
36230PFT2	G2 754678	3/20/2041	9,187,200.00	1,047,087.14	100.0%	1,047,087.14	4.5	4.875	241	389	446	705	715	1,020
36230PFU9	G2 754679	2/20/2041	1,488,677.00	69,720.76	100.0%	69,720.76	5	5.25	246	514	1,016	-	-	-
36230PFX3	G2 754682	2/20/2041	1,057,099.00	-	100.0%	-	4	4.375	-	1,950	1,667	1,667	1,667	1,667
36230PFY1	G2 754683	4/20/2041	9,986,316.00	1,226,225.43	100.0%	1,226,225.43	4.5	4.932	250	381	162	64	122	3
36230PFZ8	G2 754684	4/20/2041	12,476,656.00	688,918.40	100.0%	688,918.40	4.5	4.946	245	516	891	1,147	1,282	2
36230PF21	G2 754685	4/20/2041	4,835,272.00	833,495.92	100.0%	833,495.92	5	5.331	253	325	163	1	1	-
36230PF39	G2 754686	5/20/2041	485,772.00	73,627.33	100.0%	73,627.33	4.5	5	254	351	1,091	-	-	-
Total			98,175,172.00	13,307,237.27		13,307,237.27	4.28	4.70	246	341	312	357	222	88

HO 2017AA			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Rate	Mortgage Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36196PSW3	G2 AY0533	8/20/2047	50,168,626.00	36,621,300.94	100.0%	36,621,300.94	4	4.625	331	358	469	627	760	824
Total			50,168,626.00	36,621,300.94		36,621,300.94	4.00	4.63	331	358	469	627	760	824

HO 2018AA			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
36196PTW2	G2 AY0565	10/20/2047	1,435,027.00	1,238,903.75	57.032%	706,571.59	4	4.5	333	185	255	421	708	1,364
36196PUB6	G2 AY0578	12/20/2047	20,745,947.00	15,363,840.08	100.0%	15,363,840.08	4	4.494	334	460	599	744	869	1,230
36196PUC4	G2 AY0579	12/20/2047	1,902,347.00	1,460,243.00	57.032%	832,805.79	4	4.5	333	402	527	479	1	-
36196PUD2	G2 AY0580	12/20/2047	2,043,642.00	1,975,305.98	100.0%	1,975,305.98	4	4.5	334	0	0	0	-	-
3617BFRG9	G2 BD0487	1/20/2048	15,035,268.00	12,603,341.22	100.0%	12,603,341.22	4	4.503	335	278	304	403	168	445
3617BFRH7	G2 BD0488	1/20/2048	2,282,521.00	2,035,538.46	100.0%	2,035,538.46	4	4.5	335	161	212	351	606	1,301
3617BFRJ3	G2 BD0489	1/20/2048	1,418,130.00	1,371,316.05	100.0%	1,371,316.05	4	4.5	333	2	-	-	-	-
3617BFRK0	G2 BD0490	1/20/2048	1,298,853.00	1,118,437.02	100.0%	1,118,437.02	4	4.5	334	227	296	482	1	1
3617BFRM6	G2 BD0492	2/20/2048	28,483,077.00	24,320,915.60	100.0%	24,320,915.60	4	4.635	336	269	296	350	375	199
Total			74,644,812.00	61,487,841.16		60,328,071.79	4.00	4.55	335	301	358	447	436	546

HO 2018BB			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFTM4	G2 BD0556	8/20/2048	9,317,511.00	8,613,723.61	100.0%	8,613,723.61	4.5	5.125	343	253	271	408	406	2
3617BFTN2	G2 BD0557	9/20/2048	38,846,971.00	32,637,720.10	100.0%	32,637,720.10	4.5	5.122	343	649	686	989	1,213	1,457
3617BFTW2	G2 BD0565	10/20/2048	31,248,087.00	25,434,947.25	100.0%	25,434,947.25	4.5	5.119	344	877	904	1,200	1,523	1,213
3617BFTX0	G2 BD0566	10/20/2048	10,135,630.00	9,098,562.78	66.88855%	6,085,896.79	4.5	5.12	344	439	456	662	288	1
3617BFTD4	G2 BD0548	8/20/2048	5,029,248.00	4,672,382.27	66.88855%	3,125,288.79	4.5	5.125	343	233	250	376	643	-
Total			94,577,447.00	80,457,336.01		75,897,576.54	4.50	5.12	343	646	675	942	1,128	1,033

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HO 2019AA			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1XB4	G2 BM9674	6/20/2049	18,395,159.00	18,255,846.02	100.0%	18,255,846.02	4.5	4.894	354	4	-	4	4	0
3617K1XC2	G2 BM9675	6/20/2049	2,517,252.00	2,498,106.13	100.0%	2,498,106.13	4.5	4.922	353	6	-	6	4	2
3617K1XD0	G2 BM9676	6/20/2049	2,035,354.00	2,019,798.64	100.0%	2,019,798.64	4.5	4.922	354	7	-	7	6	5
3617K1XS7	G2 BM9689	7/20/2049	36,283,320.00	36,053,614.29	100.0%	36,053,614.29	4.5	4.885	354	3	-	3	2	1
Total			59,231,085.00	58,827,365.08		58,827,365.08	4.50	4.89	354	4	-	4	3	1

HO 2019BB			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1XS7	G2 BM9700	8/20/2049	35,978,563.00	35,570,130.40	100.0%	35,570,130.40	4.5	4.83	355	271	-	-	315	731
3617K1X24	G2 BM9697	8/20/2049	3,493,665.00	3,474,844.07	100.0%	3,474,844.07	4	4.481	356	4	-	-	4	3
3140HNWX6	FN BK8761	8/1/2049	35,389,374.00	35,211,235.92	100.0%	35,211,235.92	4.5	5.006	355	8	-	-	8	6
Total			74,861,602.00	74,256,210.39		74,256,210.39	4.48	4.90	355	134	-	-	155	353

HO 2019CC			Original Par Amount	Dec-19 Par Amount	Participating Principal %	Dec-19 Participation Adjusted Amt	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity								Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1ZJ5	G2 BM9745	11/20/2049	30,078,601.00	30,036,509.31	100.0%	30,036,509.31	4	4.381	358	14	-	-	-	14
3617K1ZK2	G2 BM9746	11/20/2049	9,800,250.00	9,781,872.38	100.0%	9,781,872.38	4	4.288	356	296	-	-	-	296
3617MB3V9	G2 BS1712	12/20/2049	14,839,768.00	14,839,768.00	100.0%	14,839,768.00	4	4.382	359	-	-	-	-	-
3617MB3W7	G2 BS1713	12/20/2049	10,453,107.00	10,453,107.00	100.0%	10,453,107.00	4	4.28	357	-	-	-	-	-
Total			65,171,726.00	65,111,256.69		65,111,256.69	4.00	4.35	358	83	-	-	-	83

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Investment Information

as of December 31, 2019

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2011AA REVENUE	MONEY MARKET	320,038.54	1.54 %	Short Term
		<u>\$320,038.54</u>		
SF 2013AA DS CI	MONEY MARKET	50,178.33	1.54 %	Short Term
SF 2013AA REDEMPTION CI	MONEY MARKET	355,000.00	1.54 %	Short Term
SF 2013AA REVENUE	MONEY MARKET	78,491.45	1.54 %	Short Term
		<u>\$483,669.78</u>		
SF 2017AA DS CI	MONEY MARKET	2,095,724.13	1.54 %	Short Term
SF 2017AA REDEMPTION CI	MONEY MARKET	97,760.49	1.54 %	Short Term
SF 2017AA REVENUE	MONEY MARKET	26,129.24	1.54 %	Short Term
		<u>\$2,219,613.86</u>		
SF 2018AA DS CI	MONEY MARKET	191,924.12	1.54 %	Short Term
SF 2018AA REDEMPTION CI	MONEY MARKET	2,136,567.24	1.54 %	Short Term
SF 2018AA REVENUE	MONEY MARKET	26,815.50	1.54 %	Short Term
		<u>\$2,355,306.86</u>		
SF 2018BB DS CI	MONEY MARKET	284,510.95	1.54 %	Short Term
SF 2018BB REDEMPTION (BB-1)	MONEY MARKET	1,487,121.80	1.54 %	Short Term
SF 2018BB REDEMPTION (BB-2)	MONEY MARKET	1,359,756.41	1.54 %	Short Term
SF 2018BB REVENUE	MONEY MARKET	27,292.81	1.54 %	Short Term
		<u>\$3,158,681.97</u>		
SF 2019AA COI	MONEY MARKET	8,942.92	1.54 %	Short Term
SF 2019AA DS CI	MONEY MARKET	156,090.23	1.54 %	Short Term
SF 2019AA REDEMPTION CI	MONEY MARKET	74,610.69	1.54 %	Short Term
SF 2019AA REVENUE	MONEY MARKET	26,717.98	1.54 %	Short Term
		<u>\$266,361.82</u>		
SF 2019BB COI	MONEY MARKET	6,491.32	1.54 %	Short Term
SF 2019BB DS CI	MONEY MARKET	208,165.75	1.54 %	Short Term
SF 2019BB REDEMPTION (BB-1)	MONEY MARKET	213,744.49	1.54 %	Short Term
SF 2019BB REDEMPTION (BB-2)	MONEY MARKET	107,169.35	1.54 %	Short Term
SF 2019BB REVENUE	MONEY MARKET	27,175.16	1.54 %	Short Term
		<u>\$562,746.07</u>		
SF 2019CC COI	MONEY MARKET	66,382.69	1.54 %	Short Term
SF 2019CC REVENUE	MONEY MARKET	34,777.49	1.54 %	Short Term
		<u>\$101,160.18</u>		
SF PASS-THROUGH SURPLUS	MONEY MARKET	373,377.62	1.54 %	Short Term
		<u>\$373,377.62</u>		
	Investment Type	Amount		
	MONEY MARKET	\$9,840,956.70		
		<u>\$9,840,956.70</u>		

Multi-Family/Project Bonds Indenture

Summary of Assets and Liabilities as of 12/31/2019

	Total Funds Obligated to Borrowers				Net Assets	Parity	Number of Loans Outstanding	Bonds By Class	Bonds Outstanding	Class Concentration	Parity (Total Assets)
	Bonds Outstanding	Outstanding Mortgage Balance	Undisbursed Funds	Investment Balances							
MFP00A	\$3,425,000	\$1,702,602	\$0	\$6,261,306	\$4,538,908	232.52%	7				
MFP05B	\$2,775,000	\$4,608,035	\$0	\$3,829,761	\$5,662,796	304.06%	3	I	295,545,000	64.99%	182.84%
MFP06A	\$13,370,000	\$12,211,947	\$0	\$5,449,829	\$4,291,775	132.10%	11	II	159,195,000	35.01%	118.83%
MFP07B	\$44,405,000	\$31,047,585	\$0	\$15,726,029	\$2,368,613	105.33%	31	Total	454,740,000	100.00%	
MFP08A	\$11,455,000	\$7,438,791	\$0	\$4,826,804	\$810,595	107.08%	5				
MFP08B	\$147,740,000	\$148,230,516	\$0	\$7,371,768	\$7,862,284	105.32%	6				
MFP09A	\$8,380,000	\$3,667,280	\$0	\$7,307,300	\$2,594,580	130.96%	7				
MFP12A	\$9,745,000	\$9,909,156	\$0	\$411,989	\$576,145	105.91%	1				
MFP12B	\$16,345,000	\$16,629,345	\$0	\$465,247	\$749,591	104.59%	1				
MFP13A	\$1,330,000	\$1,232,592	\$0	\$627,986	\$530,578	139.89%	1				
MFP16A	\$10,710,000	\$10,764,635	\$0	\$304,510	\$359,145	103.35%	1				
MFP18A	\$74,610,000	\$64,473,244	\$0	\$15,995,810	\$5,859,054	107.85%	77				
MFP19A	\$28,125,000	\$24,480,184	\$12,227,894	\$2,083,150	\$10,666,227	137.92%	7				
MFP19B	\$42,325,000	\$5,969,760	\$35,864,853	\$875,966	\$385,578	100.91%	1				
MFP19C	\$40,000,000	\$40,000,000	\$0	\$98,245	\$98,245	100.25%	2				
MFP Surplus Assets	\$0	\$19,813,648	\$0	\$18,461,364	\$38,275,012		20				
TOTAL	\$454,740,000	\$402,179,318	\$48,092,747	\$90,097,063	\$85,629,127	118.83%	181				

Bonds Outstanding

The Authority has issued and had Outstanding as of December 31, 2019 the following Series of Bonds under the Master Indenture in the Classes as indicated:

Series	Class	Principal Amount Issued	Outstanding Principal Amount
2000 Series A:			
MFP00A-1a	Class I	\$56,195,000	\$3,425,000
			\$3,425,000
2005 Series B:			
MFP05B-2	Class I	\$10,820,000	\$2,775,000
			\$2,775,000
2006 Series A:			
MFP06A-1	Class I	\$57,130,000	\$13,370,000
			\$13,370,000
2007 Series B:			
MFP07B-2	Class I	\$31,170,000	\$3,470,000
MFP07B-1	Class I	\$55,710,000	\$40,935,000
			\$44,405,000
2008 Series A:			
MFP08A-1	Class II	\$23,090,000	\$11,455,000
			\$11,455,000
2008 Series B:			
MFP08B	Class II	\$165,565,000	\$147,740,000
			\$147,740,000
2009 Series A:			
MFP09A-1	Class I	\$33,210,000	\$8,380,000
			\$8,380,000

2012 Series A:			
MFP12A	Class I	\$10,500,000	\$9,745,000
			<u>\$9,745,000</u>
2012 Series B:			
MFP12B	Class I	\$17,450,000	\$16,345,000
			<u>\$16,345,000</u>
2013 Series A:			
MFP13A	Class I	\$7,880,000	\$1,330,000
			<u>\$1,330,000</u>
2016 Series A:			
MF16A-1	Class I	\$1,250,000	\$235,000
MF16A-2	Class I	\$9,460,000	\$9,460,000
MFP16A-2	Class I	\$1,015,000	\$1,015,000
			<u>\$10,710,000</u>
2018 Series A:			
MFP18A-2	Class I	\$35,000,000	\$35,000,000
MFP18A-1	Class I	\$56,255,000	\$39,610,000
			<u>\$74,610,000</u>
2019 Series A:			
MFP19A-1	Class I	\$17,350,000	\$17,350,000
MFP19A-3	Class I	\$2,925,000	\$2,925,000
MFP19A-2	Class I	\$7,850,000	\$7,850,000
			<u>\$28,125,000</u>
2019 Series B:			
MFP19B-2	Class I	\$22,215,000	\$22,215,000
MFP19B-1	Class I	\$20,110,000	\$20,110,000
			<u>\$42,325,000</u>
2019 Series C:			
MFP19C	Class I	\$40,000,000	\$40,000,000
			<u>\$40,000,000</u>
Multi Family Mortgage Bonds		\$682,150,000	\$454,740,000

Class I	\$493,495,000	\$295,545,000
Class II	\$188,655,000	\$159,195,000
Class III	\$0	\$0

List of Unscheduled Redemptions

Non-Mandatory Redemptions: MFP00A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2002	\$19,450,000	Refunding (R)
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2002	\$2,660,000	Surplus (S)
MFP00A-1a	I	non-AMT	10/1/2030	12/1/2002	\$4,200,000	Prepayment (PP)
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2003	\$2,100,000	PP
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2005	\$460,000	S
MFP00A-1b	III	non-AMT	4/1/2030	5/1/2006	\$490,000	S
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2006	\$6,160,000	PP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2006	\$8,875,000	R
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2006	\$520,000	S
MFP00A-1b	III	non-AMT	4/1/2030	4/1/2007	\$550,000	S
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2007	\$560,000	S
MFP00A-1b	III	non-AMT	4/1/2030	4/1/2008	\$580,000	S
MFP00A-1b	III	non-AMT	4/1/2030	9/1/2008	\$15,340,000	Optional (O)
MFP00A-2	I	non-AMT	4/1/2020	10/1/2008	\$495,000	S
MFP00A-2	I	non-AMT	4/1/2020	4/1/2009	\$505,000	S
MFP00A-2	I	non-AMT	4/1/2020	10/1/2009	\$515,000	Special (SP)
MFP00A-2	I	non-AMT	4/1/2020	4/1/2010	\$525,000	SP
MFP00A-3	II	non-AMT	10/1/2032	4/1/2010	\$6,700,000	O
MFP00A-2	I	non-AMT	4/1/2020	10/1/2010	\$540,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	3/1/2011	\$985,000	PP
MFP00A-2	I	non-AMT	4/1/2020	3/1/2011	\$695,000	PP
MFP00A-2	I	non-AMT	4/1/2020	4/1/2011	\$235,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	5/1/2011	\$735,000	SP
MFP00A-2	I	non-AMT	4/1/2020	5/1/2011	\$500,000	SP
MFP00A-2	I	non-AMT	4/1/2020	10/1/2011	\$455,000	S

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP00A-2	I	non-AMT	4/1/2020	6/26/2013	\$760,000	Optional (O)
MFP00A-2	I	non-AMT	4/1/2020	4/1/2015	\$2,000,000	Special (SP)
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2015	\$45,000	SP
MFP00A-2	I	non-AMT	4/1/2020	10/1/2015	\$1,000,000	SP
MFP00A-2	I	non-AMT	4/1/2020	12/15/2015	\$805,000	Prepayment (PP)
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2016	\$1,370,000	SP
MFP00A-2	I	non-AMT	4/1/2020	4/1/2016	\$1,000,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2016	\$1,390,000	SP
MFP00A-2	I	non-AMT	4/1/2020	11/17/2016	\$355,000	SP
MFP00A-2	I	non-AMT	4/1/2020	11/28/2016	\$1,160,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2017	\$1,425,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2017	\$1,320,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	1/8/2018	\$330,000	PP
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2018	\$160,000	SP
MFP00A-1a	I	non-AMT	10/1/2031	8/9/2018	\$365,000	PP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2019	\$1,200,000	SP
MFP00A					\$89,515,000	

Non-Mandatory Redemptions: MFP05B

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP05B-1	I	Taxable	4/1/2040	10/1/2006	\$165,000	Surplus (S)
MFP05B-1	I	Taxable	4/1/2040	4/1/2007	\$165,000	S
MFP05B-1	I	Taxable	4/1/2040	10/1/2007	\$170,000	S
MFP05B-3	I	non-AMT	10/1/2036	10/1/2007	\$5,870,000	Prepayment (PP)
MFP05B-1	I	Taxable	4/1/2040	4/1/2008	\$180,000	S
MFP05B-3	I	non-AMT	10/1/2036	4/1/2008	\$10,000	S
MFP05B-1	I	Taxable	4/1/2040	10/1/2008	\$185,000	S
MFP05B-1	I	Taxable	4/1/2040	4/1/2009	\$190,000	S
MFP05B-1	I	Taxable	4/1/2040	4/1/2010	\$200,000	Special (SP)
MFP05B-1	I	Taxable	4/1/2040	4/1/2011	\$215,000	SP
MFP05B-1	I	Taxable	4/1/2040	10/1/2011	\$225,000	SP
MFP05B-1	I	Taxable	4/1/2040	4/1/2012	\$230,000	SP
MFP05B-1	I	Taxable	4/1/2040	10/1/2012	\$1,885,000	SP
MFP05B-2	I	AMT	10/1/2040	10/1/2012	\$70,000	SP
MFP05B-1	I	Taxable	4/1/2040	4/1/2013	\$270,000	SP
MFP05B-1	I	Taxable	4/1/2040	4/1/2014	\$260,000	SP
MFP05B-1	I	Taxable	4/1/2040	10/1/2014	\$515,000	SP
MFP05B-2	I	AMT	10/1/2040	10/1/2014	\$200,000	SP
MFP05B-2	I	AMT	10/1/2040	1/9/2015	\$3,350,000	SP
MFP05B-1	I	Taxable	4/1/2040	12/14/2016	\$3,225,000	Refunding (R)
MFP05B-2	I	AMT	10/1/2040	4/1/2017	\$800,000	SP
MFP05B-2	I	AMT	10/1/2040	10/1/2017	\$1,350,000	SP
MFP05B-1	I	Taxable	4/1/2040	3/28/2018	\$8,470,000	R
MFP05B-1	I	AMT	10/1/2039	4/1/2018	\$45,000	SP
MFP05B-2	I	AMT	10/1/2040	10/1/2018	\$295,000	SP
MFP05B-2	I	AMT	10/1/2040	10/1/2019	\$350,000	SP
MFP05B					\$28,890,000	

Non-Mandatory Redemptions: MFP06A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP06A-3	III	non-AMT	10/1/2036	1/1/2007	\$820,000	Prepayment (PP)
MFP06A-1	I	Taxable	10/1/2036	2/1/2007	\$615,000	PP
MFP06A-3	III	non-AMT	10/1/2036	3/1/2007	\$80,000	PP
MFP06A-1	I	Taxable	10/1/2036	4/1/2007	\$200,000	Surplus (S)
MFP06A-3	III	non-AMT	10/1/2036	4/1/2007	\$150,000	PP
MFP06A-3	III	non-AMT	10/1/2036	8/1/2007	\$260,000	PP
MFP06A-1	I	Taxable	10/1/2036	10/1/2007	\$450,000	S
MFP06A-3	III	non-AMT	10/1/2036	11/1/2007	\$4,690,000	PP
MFP06A-1	I	Taxable	10/1/2036	1/1/2008	\$150,000	PP
MFP06A-1	I	Taxable	10/1/2036	4/1/2008	\$475,000	S
MFP06A-3	III	non-AMT	10/1/2036	5/1/2008	\$90,000	PP
MFP06A-3	III	non-AMT	10/1/2036	6/1/2008	\$160,000	PP
MFP06A-1	I	Taxable	10/1/2036	10/1/2008	\$630,000	S
MFP06A-1	I	Taxable	10/1/2036	4/1/2009	\$645,000	S
MFP06A-2	I	AMT	10/1/2041	4/1/2009	\$1,560,000	S
MFP06A-2	I	AMT	10/1/2041	6/24/2009	\$30,480,000	Refunding (R)
MFP06A-3	III	non-AMT	10/1/2036	6/24/2009	\$13,900,000	R
MFP06A-2	I	AMT	10/1/2041	7/1/2009	\$1,460,000	PP
MFP06A-3	III	non-AMT	10/1/2036	7/1/2009	\$580,000	PP
MFP06A-1	I	Taxable	10/1/2036	10/1/2009	\$660,000	Special (SP))
MFP06A-1	I	Taxable	10/1/2036	4/1/2011	\$730,000	SP
MFP06A-1	I	Taxable	10/1/2036	10/1/2011	\$760,000	S

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP06A-1	I	Taxable	10/1/2036	4/1/2012	\$710,000	Special (SP)
MFP06A-1	I	Taxable	10/1/2036	10/1/2012	\$6,160,000	SP
MFP06A-1	I	Taxable	10/1/2036	4/1/2013	\$3,765,000	SP
MFP06A-1	I	Taxable	10/1/2036	10/1/2014	\$2,430,000	SP
MFP06A-1	I	Taxable	10/1/2036	4/1/2015	\$1,820,000	SP
MFP06A-1	I	Taxable	10/1/2036	4/1/2017	\$1,400,000	SP
MFP06A-1	I	Taxable	10/1/2036	10/1/2017	\$1,800,000	SP
MFP06A-1	I	Taxable	10/1/2036	12/5/2017	\$250,000	Prepayment (PP)
MFP06A-1	I	Taxable	10/1/2036	3/28/2018	\$18,490,000	Refunding (R)
MFP06A-1	I	Taxable	10/1/2036	5/11/2018	\$145,000	SP
MFP06A-1	I	Taxable	10/1/2036	10/1/2018	\$645,000	SP
MFP06A-1	I	Taxable	10/1/2036	4/1/2019	\$410,000	SP
MFP06A-1	I	Taxable	10/1/2036	10/1/2019	\$420,000	SP
MFP06A					\$97,990,000	

Non-Mandatory Redemptions: MFP07B

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP07B-1	I	Taxable	10/1/2038	4/1/2008	\$275,000	Surplus (S)
MFP07B-1	I	Taxable	10/1/2038	10/1/2008	\$425,000	Unexpended Proceeds (UP)
MFP07B-2	I	AMT	4/1/2038	10/1/2008	\$4,925,000	UP
MFP07B-3	I	non-AMT	4/1/2038	10/1/2008	\$4,750,000	UP
MFP07B-2	I	AMT	4/1/2038	12/1/2008	\$2,025,000	Prepayment (PP)
MFP07B-1	I	Taxable	10/1/2038	3/1/2009	\$535,000	PP
MFP07B-1	I	Taxable	10/1/2038	4/1/2009	\$445,000	PP
MFP07B-2	I	AMT	4/1/2038	4/1/2009	\$855,000	PP
MFP07B-2	I	AMT	4/1/2038	8/14/2009	\$1,765,000	Optional (O)
MFP07B-1	I	Taxable	10/1/2038	4/1/2010	\$475,000	Special (SP)
MFP07B-2	I	AMT	4/1/2038	7/1/2010	\$2,500,000	UP
MFP07B-1	I	Taxable	10/1/2038	4/1/2011	\$510,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2011	\$45,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2011	\$20,000	SP
MFP07B-2	I	AMT	4/1/2038	7/1/2011	\$4,030,000	UP
MFP07B-1	I	Taxable	10/1/2038	10/1/2011	\$540,000	S
MFP07B-2	I	AMT	4/1/2038	10/1/2011	\$60,000	S
MFP07B-3	I	non-AMT	4/1/2038	10/1/2011	\$20,000	S

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP07B-1	I	Taxable	10/1/2038	4/1/2012	\$545,000	Special (SP)
MFP07B-2	I	AMT	4/1/2038	4/1/2012	\$65,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2012	\$20,000	SP
MFP07B-2	I	AMT	4/1/2038	5/1/2012	\$1,670,000	SP
MFP07B-3	I	non-AMT	4/1/2038	5/1/2012	\$2,200,000	SP
MFP07B-1	I	Taxable	10/1/2038	10/1/2012	\$1,350,000	Unexpended Proceeds (UP)
MFP07B-3	I	non-AMT	4/1/2038	9/1/2013	\$1,320,000	Prepayment (PP)
MFP07B-1	I	Taxable	10/1/2038	10/1/2013	\$2,720,000	SP
MFP07B-1	I	Taxable	10/1/2038	4/1/2014	\$1,000,000	SP
MFP07B-1	I	Taxable	10/1/2038	10/1/2014	\$1,355,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2014	\$230,000	SP
MFP07B-3	I	non-AMT	4/1/2038	2/20/2015	\$3,300,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2015	\$4,400,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2015	\$1,500,000	SP
MFP07B-3	I	non-AMT	4/1/2038	10/1/2015	\$15,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2016	\$4,455,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2016	\$55,000	SP
MFP07B-2	I	AMT	4/1/2038	12/12/2016	\$1,620,000	SP
MFP07B-1	I	Taxable	10/1/2038	4/1/2017	\$2,600,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2017	\$65,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2017	\$65,000	SP
MFP07B-2	I	AMT	4/1/2038	11/5/2018	\$640,000	PP
MFP07B-2	I	AMT	4/1/2038	4/1/2019	\$2,000,000	SP
MFP07B					\$33,190,000	

Non-Mandatory Redemptions: MFP08A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP08A-1	II	Taxable	4/1/2029	10/1/2008	\$90,000	Surplus (S)
MFP08A-1	II	Taxable	4/1/2029	4/1/2009	\$140,000	S
MFP08A-1	II	Taxable	4/1/2029	4/1/2010	\$235,000	Special (SP)
MFP08A-2	II	AMT	4/1/2043	7/1/2010	\$480,000	Unexpended Proceeds (UP)
MFP08A-1	II	Taxable	4/1/2029	4/1/2011	\$260,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2011	\$270,000	S
MFP08A-1	II	Taxable	4/1/2029	4/1/2012	\$275,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2013	\$2,795,000	SP
MFP08A-1	II	Taxable	4/1/2029	4/1/2014	\$1,000,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2014	\$315,000	SP
MFP08A-1	II	Taxable	4/1/2029	4/1/2015	\$500,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2015	\$990,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2016	\$1,550,000	SP
MFP08A-2	II	AMT	4/1/2043	10/1/2016	\$1,005,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2017	\$10,000	SP
MFP08A-2	II	AMT	4/1/2043	10/1/2017	\$4,095,000	SP
MFP08A-1	II	Taxable	4/1/2043	10/1/2018	\$65,000	SP
MFP08A-1	II	Taxable	4/1/2043	10/1/2019	\$5,690,000	SP
MFP08A					\$19,765,000	

Non-Mandatory Redemptions: MFP08B

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP08B	II	Taxable	5/1/2052	10/1/2008	\$50,000	Surplus (S)
MFP08B	II	Taxable	5/1/2052	4/1/2009	\$50,000	S
MFP08B	II	Taxable	5/1/2052	11/1/2010	\$560,000	Special (SP)
MFP08B	II	Taxable	5/1/2052	4/1/2011	\$695,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2011	\$705,000	S
MFP08B	II	Taxable	5/1/2052	4/1/2012	\$1,130,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2013	\$2,895,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2014	\$985,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2014	\$990,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2015	\$1,035,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2015	\$1,000,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2016	\$1,120,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2016	\$1,105,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2017	\$1,145,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2017	\$1,150,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2018	\$1,200,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2018	\$1,210,000	SP
MFP08B					\$17,025,000	

Non-Mandatory Redemptions: MFP09A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP09A-2	II	non-AMT+	Serials	11/1/2010	\$315,000	Special (SP)
MFP09A-2	II	non-AMT+	10/1/2019	11/1/2010	\$140,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	11/1/2010	\$365,000	SP
MFP09A-2	II	non-AMT+	Serials	3/1/2011	\$285,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	3/1/2011	\$125,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	3/1/2011	\$325,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	10/1/2011	\$600,000	SP
MFP09A-2	II	non-AMT+	Serials	10/1/2011	\$75,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	10/1/2011	\$40,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	10/1/2011	\$100,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	2/1/2012	\$30,000	SP
MFP09A-2	II	non-AMT+	Serials	2/1/2012	\$5,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	2/1/2012	\$5,000	SP
MFP09A-2	II	non-AMT+	Serials	6/1/2012	\$1,030,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	6/1/2012	\$530,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	6/1/2012	\$1,370,000	SP
MFP09A-2	II	non-AMT+	Serials	2/1/2013	\$535,000	Prepayment (PP)
MFP09A-2	II	non-AMT+	10/1/2019	2/1/2013	\$310,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	2/1/2013	\$825,000	PP
MFP09A-1	I	non-AMT+	10/1/2041	4/1/2013	\$3,715,000	SP
MFP09A-2	II	non-AMT+	Serials	4/1/2013	\$245,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2013	\$140,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP09A-2	II	non-AMT+	10/1/2029	4/1/2013	\$375,000	Special (SP)
MFP09A-2	II	non-AMT+	Serials	4/1/2015	\$225,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2015	\$100,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	4/1/2015	\$420,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	6/5/2015	\$275,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	4/4/2016	\$145,000	Prepayment (PP)
MFP09A-2	II	non-AMT+	10/1/2029	4/14/2016	\$805,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	8/19/2016	\$260,000	SP
MFP09A-2	II	non-AMT+	Serials	4/1/2017	\$250,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	6/23/2017	\$4,395,000	PP
MFP09A-2	II	non-AMT+	Serials	10/1/2017	\$60,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	11/28/2017	\$1,825,000	PP
MFP09A-2	II	non-AMT+	Serials	4/1/2018	\$15,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2018	\$300,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	9/10/2018	\$7,450,000	PP
MFP09A-2	II	non-AMT+	Serials	9/10/2018	\$190,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	9/10/2018	\$670,000	PP
MFP09A					\$28,870,000	

Non-Mandatory Redemptions: MFP13A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP13A	I	non-AMT	10/1/2023	4/6/2015	\$2,375,000	Special (SP)
MFP13A	I	non-AMT	10/1/2023	8/19/2016	\$85,000	SP
MFP13A	I	non-AMT	10/1/2023	6/7/2017	\$600,000	Prepayment (PP)
MFP13A	I	non-AMT	10/1/2023	3/9/2018	\$790,000	PP
MFP13A					\$3,850,000	

Non-Mandatory Redemptions: MFP18A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP18A-1	I	Taxable	Serials	6/18/2018	\$70,000	Prepayment (PP)
MFP18A-1	I	Taxable	10/1/2032	6/18/2018	\$15,000	PP
MFP18A-1	I	Taxable	Serials	7/9/2018	\$3,415,000	PP
MFP18A-1	I	Taxable	10/1/2032	7/9/2018	\$750,000	PP
MFP18A-1	I	Taxable	Serials	8/13/2018	\$565,000	PP
MFP18A-1	I	Taxable	10/1/2032	8/13/2018	\$100,000	PP
MFP18A-1	I	Taxable	Serials	10/10/2018	\$305,000	PP
MFP18A-1	I	Taxable	10/1/2032	10/10/2018	\$55,000	PP
MFP18A-1	I	Taxable	10/1/2032	10/10/2019	\$4,700,000	Special (SP)
MFP18A					\$9,975,000	

Outstanding Interest Rate Contracts

In connection with the issuance of certain Bonds under the Master Indenture, the Authority has previously entered into the following interest rate swap agreements which were outstanding as of December 31, 2019:

Issue	Class	Original Notional Balance	Current Notional Balance	Swap Provider
2000 Series A Derivative Products:				
Multi Family MFP00A-1a	Class I	\$12,750,000	\$1,080,000	Barclays Capital
2005 Series B Derivative Products:				
Multi Family MFP05B-2	Class I	\$2,996,985	\$2,335,000	Bank of America
2006 Series A Derivative Products:				
Multi Family MFP06A-1	Class I	\$30,350,000	\$4,680,000	Barclays Capital
Multi Family MFP06A-1	Class I	\$12,175,000	\$8,690,000	Bank of America
2007 Series B Derivative Products:				
Multi Family MFP07B-1	Class I	\$7,780,000	\$6,655,000	Bank of America
Multi Family MFP07B-1	Class I	\$38,845,000	\$8,000,000	Barclays Capital

Issue	Class	Original Notional Balance	Current Notional Balance	Swap Provider
2008 Series B Derivative Products:				
Multi Family MFP08B	Class II	\$46,915,000	\$43,085,000	Royal Bank of Canada
Multi Family MFP08B	Class II	\$118,600,000	\$102,910,000	Royal Bank of Canada
2009 Series A Derivative Products:				
Multi Family MFP09A-1	Class I	\$21,829,045	\$8,190,000	Barclays Capital
2013 Series A Derivative Products:				
Multi Family MFP13A	Class I	\$3,675,968	\$1,325,000	Barclays Capital
2018 Series A Derivative Products:				
Multi Family MFP18A-2	Class I	\$35,000,000	\$31,525,000	BNY Mellon
2019 Series C Derivative Products:				
Multi Family MFP19C	Class I	\$10,000,000	\$10,000,000	Bank of America
Multi Family MFP19C	Class I	\$30,000,000	\$30,000,000	Bank of America

Issue	Class	Original Notional Balance	Current Notional Balance	Swap Provider
MFP Surplus Assets				
Derivative Products:				
Multi Family MFP Surplus Assets	N/A	\$3,228,015	\$2,515,000	Bank of America
Multi Family MFP Surplus Assets	N/A	\$9,410,000	\$3,305,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$4,900,000	\$4,160,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$11,380,955	\$4,270,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$25,704,032	\$9,265,000	Barclays Capital
<hr/>				
Total Outstanding Class I		\$205,401,997	\$112,480,000	
Total Outstanding Class II		\$165,515,000	\$145,995,000	
Total Outstanding N/A		\$54,623,003	\$23,515,000	
<hr/>				
		\$425,540,000	\$281,990,000	

Outstanding Liquidity Facilities and Remarketing Agents

The Authority has previously entered into Standby Bond Purchase Agreements (constituting Liquidity Facilities under the Master Indenture) among the Authority, the Paying Agent and a Liquidity Facility Provider. The following table describes the Liquidity Facility in effect as of December 31, 2018 with respect to each outstanding Series of Adjustable Rate Bonds under the Master Indenture, the name of the Liquidity Facility Provider and the expiration dates (unless extended or earlier terminated).

<u>Bond</u>	<u>Series</u>	<u>Liquidity Provider</u>	<u>Liquidity Expiration</u>	<u>Remarketing Agent</u>
MFP00A	MFP00A-1a	Federal Home Loan Bank of Topeka	03/21/2022	Barclays Capital
MFP05B	MFP05B-2	Federal Home Loan Bank of Topeka	12/14/2021	RBC Capital Markets
MFP06A	MFP06A-1	Federal Home Loan Bank of Topeka	08/24/2021	Barclays Capital
MFP07B	MFP07B-1	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP07B	MFP07B-2	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP08A	MFP08A-1	Federal Home Loan Bank of Topeka	04/12/2021	RBC Capital Markets
MFP08B	MFP08B	Federal Home Loan Bank of Topeka	06/25/2021	RBC Capital Markets
MFP09A	MFP09A-1	Federal Home Loan Bank of Topeka	06/24/2022	Barclays Capital
MFP13A	MFP13A	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP18A	MFP18A-2	Federal Home Loan Bank of Topeka	03/27/2021	Barclays Capital
MFP19C	MFP19C	Federal Home Loan Bank of Topeka	09/09/2022	Barclays Capital

The following provides the terms of the debt service requirements that would result if the SBPA commitments were to be exercised (bank bond rate, accelerated payment schedule, and lien):

(a) Bank Rate: One-Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days or 366 days following purchase date in equal semiannual installments until fifth anniversary of the purchase date.

Certain Information about the Master Indenture Loan Portfolio, Authority Projects and Fund Balances

The chart included has been prepared by the Authority to provide certain information about the Master Indenture Loan Portfolio and Authority Projects as of December 31, 2019. Information is also provided about the Fund Balances existing under the Master Indenture as of December 31, 2019.

Loan Program Category	Principal Amount	No. of Loans Interests/Projects	Total % of Portfolio
Military Housing	\$148,230,516.00	6	36.86%
Uninsured Rental	\$129,309,956.59	97	32.15%
Insured Rental	\$53,264,071.99	15	13.24%
Uninsured Business	\$17,877,306.52	52	4.45%
Authority Owned Projects	\$50,764,634.55	3	12.62%
Participation Interests	\$2,732,832.36	8	0.68%
Grand Total	\$402,179,318	181	100.00%

Loan Program Type	Loan Program Category	Loan Program Description
221 (D) 3	Insured Rental	Multifamily Direct Insured Loan Program
221 (D) 4	Insured Rental	Multifamily Direct Insured Loan Program
223 (F)	Insured Rental	Multifamily Direct Insured Loan Program
542 (C)	Insured Rental	Multifamily Direct Insured Loan Program
BF B&I I	Participation	Business & Industry I Program
BF B&I II	Participation	Business & Industry II Program
BF CHFA DIRECT	Uninsured Business	Business Finance CHFA Direct Loan Program
BF CHFA RURAL	Uninsured Business	Business Finance CHFA Rural Program
BF EDF	Uninsured Business	Business Finance Economic Development Funds
BF NON PROFIT	Uninsured Business	Business Finance Non-Profit Real Estate Program
BF NON PROFIT RE	Insured Business	Business Finance Non-Profit Real Estate Program
BF QAL	Participation	Business Finance Quality Agriculture Loan Program
BF QIC	Participation	Business Finance Quality Investment Loan Program
BF SBA 504	Uninsured Business	Business Finance Small Business Administration 504 Program
CHFA NOTE	Authority Owned	Authority Business Need
DIRECT BOND	Military Housing	Military Housing Bonds
HF HOF CHFA	Uninsured Rental	Housing Opportunity Fund
HOF CHFA	Uninsured Rental	Housing Opportunity Fund
HOF FAF	Uninsured Rental	Financing Adjustment Factor
IRP	Uninsured Rental	USDA's Intermediary Lending Program
MF 501(C)3	Uninsured Rental	Rental Finance 501(C)3 Borrower
SMART TAX EXEMPT	Uninsured Rental	Small Affordable Rental Transactions Program Tax-Exempt
SMART TAXABLE	Uninsured Rental	Small Affordable Rental Transactions Program Taxable

Multi-Family/Project Bonds Indenture Loan List

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2000 Series A	100	SENIOR HOUSING OPTIONS, INC.	\$338,893.38	\$293,302.12	6/18/1993	9/1/2034	6.5	0	6/1/2020	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2000 Series A	100	DEL NORTE NEIGHBORHOOD DEVELOPMENT CORPORATION	\$272,735.00	\$19,058.95	7/1/1992	7/1/2022	6.5	0	6/1/2020	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2000 Series A	100	SENIOR CARE SYSTEMS OF COLORADO, INC.	\$314,941.63	\$180,787.93	8/31/1992	9/1/2022	6.5	0	6/1/2020	MF 501(C)3		PUEBLO
Multi-Family/Project Bonds 2000 Series A	100	JEFFERSON HILLS CORPORATION	\$3,287,357.00	\$869,224.01	10/5/1993	11/1/2023	6.5	0	6/1/2020	MF 501(C)3		LAKESWOOD
Multi-Family/Project Bonds 2000 Series A	100	THE LAS ANIMAS/BENT COUNTY HOUSING AUTHORITY	\$116,720.03	\$74,862.60	10/25/1995	4/1/2027	6.5	0	6/1/2020	MF 501(C)3		LAS ANIMAS
Multi-Family/Project Bonds 2000 Series A	100	THE ENERGY OFFICE	\$175,000.00	\$103,916.96	9/12/2000	10/1/2030	6.75	0	6/1/2020	SMART TAX EXEMPT		GRAND JUNCTION
Multi-Family/Project Bonds 2000 Series A	100	THE HOUSING AUTHORITY OF THE TOWN OF SPRINGFIELD	\$250,000.00	\$161,449.26	6/27/2002	7/1/2032	6.5	0	6/1/2020	SMART TAXABLE		SPRINGFIELD
	Loan Count:	7	Total Balance:	\$1,702,601.83								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2005 Series B	100	NORTHEAST PLAZA PARTNERS, RLLLP	\$1,029,500.00	\$806,247.44	5/26/2006	6/1/2037	5.4	0	6/1/2020	SMART TAXABLE		STERLING
Multi-Family/Project Bonds 2005 Series B	100	PARKSIDE INVESTMENT GROUP LLLP	\$2,450,000.00	\$1,855,453.86	4/28/2006	5/1/2036	6.25	0	6/1/2020	SMART TAXABLE		LONGMONT
Multi-Family/Project Bonds 2005 Series B	100	MOUNTAIN VIEW PLAZA INVESTMENT GROUP, LLLP	\$2,570,000.00	\$1,946,333.26	4/28/2006	5/1/2036	6.25	0	6/1/2020	SMART TAXABLE		LONGMONT
	Loan Count:	3	Total Balance:	\$4,608,034.56								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2006 Series A	100	WACKER HOLDINGS LLC	\$176,800.00	\$65,096.53	8/3/2006	9/1/2026	7.38	0	6/1/2020	BF CHFA DIRECT		WHEAT RIDGE
Multi-Family/Project Bonds 2006 Series A	100	T.O. LLC	\$265,500.00	\$118,417.05	2/3/2006	3/1/2026	5.95	0	6/1/2020	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2006 Series A	100	HANSEN	\$434,000.00	\$210,086.85	9/8/2006	10/1/2026	6.2	0	6/1/2020	BF CHFA RURAL		NATHROP
Multi-Family/Project Bonds 2006 Series A	100	BIG ENERGY HOLDINGS LLC	\$498,000.00	\$234,677.38	6/21/2006	7/1/2026	6.2	0	6/1/2020	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2006 Series A	100	COALITION FOR THE UPPER SOUTH	\$120,000.00	\$41,685.05	2/24/2005	3/1/2025	6.5	0	1/1/2020	BF NON PROFIT		LAKE GEORGE
Multi-Family/Project Bonds 2006 Series A	100	WOW! CHILDREN'S MUSEUM	\$400,000.00	\$143,642.04	7/28/2004	8/1/2024	6.49	0	5/1/2020	BF NON PROFIT		LAFAYETTE
Multi-Family/Project Bonds 2006 Series A	100	CORDOVANO & HONECK BUILDING FUND, LLC.	\$406,373.00	\$159,463.51	5/9/2006	7/1/2026	6.15	0	6/1/2020	BF SBA 504		ENGLEWOOD
Multi-Family/Project Bonds 2006 Series A	100	VOA SUNSET HOUSING LP	\$5,376,100.00	\$4,197,411.69	6/7/2006	7/1/2036	6.95	0	6/1/2020	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2006 Series A	100	THE RESERVE AT THORNTON II, LP	\$3,500,000.00	\$2,822,435.58	7/19/2006	8/1/2038	6.8	0	6/1/2020	SMART TAXABLE		THORNTON
Multi-Family/Project Bonds 2006 Series A	100	CASA DORADA LLC	\$2,000,000.00	\$1,572,436.50	8/25/2006	9/1/2024	7	0	6/1/2020	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2006 Series A	100	PINECREST AT COMMERCE CITY LLLP	\$3,315,000.00	\$2,646,594.33	1/30/2007	2/1/2027	7	31	6/1/2020	SMART TAXABLE		COMMERCE CITY
	Loan Count:	11	Total Balance:	\$12,211,946.51								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2007 Series B	100	PRAIRIE CREEKS RESIDENCES LLC	\$831,205.15	\$714,941.21	6/20/1997	7/1/2037	3.5	0	3/1/2020	542 (C)	542(C)	STRASBURG
Multi-Family/Project Bonds 2007 Series B	100	BLUE SKY LIQUORS INC	\$260,269.72	\$128,896.94	7/1/2006	7/1/2026	5.8	0	2/1/2020	BF B&I II	RD	STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	DMS REAL ESTATE LLC	\$595,000.00	\$332,366.94	6/26/2007	7/1/2027	6.95	61	1/1/2020	BF CHFA DIRECT		RIDGWAY
Multi-Family/Project Bonds 2007 Series B	100	NANCE PROPERTIES LLC	\$1,425,000.00	\$1,399,452.60	3/11/2019	4/1/2039	5.85	0	2/1/2020	BF CHFA DIRECT		ARVADA
Multi-Family/Project Bonds 2007 Series B	100	PRECISION PROMOTIONAL HOLDINGS LLC	\$201,567.75	\$193,911.89	5/3/2019	6/1/2039	5.85	0	1/1/2020	BF CHFA DIRECT		GRAND JUNCTION
Multi-Family/Project Bonds 2007 Series B	100	MILES EYE LLC	\$348,300.00	\$131,338.65	5/16/2006	6/1/2026	5.8	0	1/1/2020	BF CHFA RURAL		EAGLE
Multi-Family/Project Bonds 2007 Series B	100	BOQ LLC	\$438,750.00	\$244,063.13	9/5/2007	10/1/2027	6.85	0	3/1/2020	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	VOYICH	\$450,000.00	\$261,533.14	12/10/2007	1/1/2028	7.35	0	3/1/2020	BF CHFA RURAL		CRAIG
Multi-Family/Project Bonds 2007 Series B	100	FALL LINE VENTURES LLC	\$212,139.11	\$213,792.66	1/1/2020	10/1/2027	6	0	2/1/2020	BF CHFA RURAL		CRESTED BUTTE
Multi-Family/Project Bonds 2007 Series B	100	THE RENAISSANCE PRESCHOOL INC	\$275,000.00	\$154,256.32	9/27/2007	10/1/2027	7.05	0	3/1/2020	BF NON PROFIT		PARKER
Multi-Family/Project Bonds 2007 Series B	100	THE GATHERING PLACE: A REFUGE FOR REBUILDING LIVES	\$2,055,419.98	\$1,995,640.46	7/15/2008	8/1/2038	4.73	0	3/1/2020	BF NON PROFIT REAL ESTATE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	VOICES CARRY CHILD ADVOCACY CENTER	\$427,500.00	\$342,236.82	1/31/2008	2/1/2038	6.3	0	3/1/2020	BF NON PROFIT REAL ESTATE		FT COLLINS

Multi-Family/Project Bonds 2007 Series B	100	SOARING EAGLES CENTER FOR AUTISM	\$1,494,684.00	\$1,426,236.85	5/4/2018	5/1/2038	5.5	0	2/1/2020	BF NON PROFIT REAL ESTATE		PUEBLO WEST
Multi-Family/Project Bonds 2007 Series B	100	WEISENHORN	\$81,038.84	\$42,664.58	11/3/2006	12/31/2025	6.395	1	12/31/2020	BF QAL	FSA	HOLLY
Multi-Family/Project Bonds 2007 Series B	100	GARCIA	\$595,546.00	\$381,482.19	2/26/2009	3/1/2029	7.55	0	3/1/2020	BF SBA 504		PAGOSA SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	CARE HOUSING/COTTONWOOD HOLDINGS, LLLP	\$619,000.00	\$562,929.32	12/4/2007	2/1/2027	6	0	3/1/2020	SMART TAX EXEMPT		WINDSOR
Multi-Family/Project Bonds 2007 Series B	100	FAIRWAYS I LLLP	\$2,382,273.24	\$2,356,280.64	7/5/2007	4/1/2023	5.8	0	3/1/2020	SMART TAX EXEMPT		BOULDER
Multi-Family/Project Bonds 2007 Series B	100	G.A.O. HOMES PARTNERS, RLLLP	\$2,240,000.00	\$1,824,513.54	8/7/2007	12/1/2028	6	0	2/1/2020	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2007 Series B	100	LA ALMA HOUSING LTD	\$466,000.00	\$371,603.28	11/28/2006	12/1/2036	7.2	0	2/1/2020	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	PARK AVENUE REDEVELOPMENT (BLOCK 1B) LLLP	\$4,423,522.46	\$4,359,946.64	2/7/2008	3/1/2028	6.7	0	2/1/2020	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	HC BRIGHTON SENIOR I, LP	\$1,417,502.52	\$1,382,867.30	6/12/2007	7/1/2027	6.89	0	2/1/2020	SMART TAXABLE		BRIGHTON
Multi-Family/Project Bonds 2007 Series B	100	MIRASOL SENIOR HOUSING PARTNERSHIP LLLP	\$986,831.50	\$961,113.34	11/22/2002	1/1/2038	7.7	0	3/1/2020	SMART TAXABLE		LOVELAND
Multi-Family/Project Bonds 2007 Series B	100	VILLAS AT SLOANS LAKE	\$1,860,000.00	\$1,525,858.57	3/10/2008	4/1/2028	6.875	0	3/1/2020	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	12TH & ELATI RESIDENCES LLC	\$2,450,000.00	\$2,049,169.45	9/24/2008	10/1/2028	7.1	0	2/1/2020	SMART TAXABLE		DENVER

Multi-Family/Project Bonds 2007 Series B	100	PLAZA TOWNHOMES AT MACON AND MOLINE LLLP	\$500,000.00	\$474,105.24	10/24/2008	11/1/2025	6.95	0	2/1/2020	SMART TAXABLE	AURORA
Multi-Family/Project Bonds 2007 Series B	100	CENTRAL PARK AT STAPLETON LLLP	\$470,000.00	\$359,853.34	9/15/2008	10/1/2028	7.2	0	2/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Bonds 2007 Series B	100	42 VILLAGE AT PUEBLO LP	\$1,000,000.00	\$883,001.01	6/24/2008	7/1/2026	6.95	0	2/1/2020	SMART TAXABLE	PUEBLO
Multi-Family/Project Bonds 2007 Series B	100	ACI AFFORDABLE 1 LLLP	\$2,600,000.00	\$2,563,065.69	5/24/2018	6/1/2058	4.4	0	3/1/2020	SMART TAXABLE	ASPEN
Multi-Family/Project Bonds 2007 Series B	100	COLLEGIATE COMMONS LP	\$1,250,000.00	\$1,243,671.86	7/31/2019	8/1/2049	4.75	0	2/1/2020	SMART TAXABLE	BUENA VISTA
Multi-Family/Project Bonds 2007 Series B	100	NORTHERN HOTEL APARTMENTS 2016 LP	\$1,815,000.00	\$1,815,000.00	11/20/2019	12/1/2049	4.75	0	2/1/2020	SMART TAXABLE	FORT COLLINS
Multi-Family/Project Bonds 2007 Series B	100	MONTE VISTA COMMUNITY CENTER HOUSING AUTHORITY, INC.	\$400,000.00	\$351,791.11	4/9/2008	5/1/2043	6.9	0	3/1/2020	SMART TAXABLE	ALAMOSA
	Loan Count:	31	Total Balance:	\$31,047,584.71							

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2008 Series A	100	KOSLA	\$1,194,235.93	\$1,194,412.75	12/23/2008	1/1/2029	5.75	0	7/1/2020	BF CHFA DIRECT		LEADVILLE
Multi-Family/Project Bonds 2008 Series A	100	PRIMA MEADOW MOUNTAIN LLC	\$301,500.00	\$173,248.92	2/22/2008	3/1/2028	6.7	0	7/1/2020	BF CHFA RURAL		MINTURN
Multi-Family/Project Bonds 2008 Series A	100	NDHC LIGGINS TOWER, LLC	\$1,500,000.00	\$1,235,357.10	2/12/2008	1/1/2039	6.3	0	6/1/2020	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2008 Series A	100	LUCKY STAR LIMITED PARTNERSHIP LLLP	\$4,413,000.00	\$4,037,646.85	1/24/2008	6/1/2049	6.15	0	6/1/2020	SMART TAX EXEMPT		PUEBLO
Multi-Family/Project Bonds 2008 Series A	100	VILLAGE ON ELIZABETH LLLP	\$900,000.00	\$798,125.48	5/20/2008	6/1/2026	7.2	0	6/1/2020	SMART TAXABLE		FT COLLINS
	Loan Count:	5	Total Balance:	\$7,438,791.10								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi Family 2008 Series B (Military Housing Refunding)	100	FORT CARSON FAMILY HOUSIN	#####	\$94,136,739.00	11/29/2006	9/15/2044	5.65	0	6/15/2020	DIRECT BOND		FORT CARSON
Multi Family 2008 Series B (Military Housing Refunding)	100	FORT CARSON FAMILY HOUSING, LLC	\$10,692,078.00	\$9,720,164.00	11/29/2006	9/15/2044	5.65	0	6/15/2020	DIRECT BOND		FORT CARSON
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY	\$21,665,000.00	\$20,447,824.00	5/1/2007	4/10/2052	5.71	0	6/10/2020	DIRECT BOND		DENVER
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITIES, LLC	\$12,330,000.00	\$11,637,278.00	5/1/2007	4/10/2052	5.71	0	6/10/2020	DIRECT BOND		COLORADO SPRINGS
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITIES, LLC	\$11,350,000.00	\$10,712,337.00	5/1/2007	4/10/2052	5.71	0	6/10/2020	DIRECT BOND		COLORADO SPRINGS
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITIES, LLC	\$1,670,000.00	\$1,576,174.00	5/1/2007	4/10/2052	5.71	0	6/10/2020	DIRECT BOND		DENVER
	Loan Count:	6	Total Balance:	\$148,230,516.00								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2009 Series A	100	FORUM BUILDING HOUSING LLLP	\$465,000.00	\$213,859.90	5/23/1997	6/1/2027	5.85	0	6/1/2020	542 (C)	542(C)	DENVER
Multi-Family/Project Bonds 2009 Series A	100	WE'LL HAVE EQUITABLE RELOCATION, INC.	\$700,000.00	\$190,237.25	12/29/1989	1/1/2020	7.75	0	1/1/2020	MF 501(C)3		ENGLEWOOD
Multi-Family/Project Bonds 2009 Series A	100	ATLANTIS COMMUNITY INCORPORATED	\$177,100.00	\$47,971.02	5/30/1991	7/1/2023	7.875	0	6/1/2020	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2009 Series A	100	TOWNHOUSE PARK APARTMENTS	\$153,000.00	\$15,551.33	9/29/1993	11/1/2023	8	0	6/1/2020	MF 501(C)3		LA JUNTA
Multi-Family/Project Bonds 2009 Series A	100	HOUSING AUTHORITY OF THE CITY OF FOUNTAIN, COLORADO	\$1,077,751.00	\$249,102.78	2/24/1993	3/1/2023	6	0	1/1/2020	MF 501(C)3		FOUNTAIN
Multi-Family/Project Bonds 2009 Series A	100	URBAN PEAK HOUSING CORPORATION	\$225,000.00	\$118,286.35	2/12/1998	3/1/2029	7	0	6/1/2020	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2009 Series A	100	VILLAGE PLACE ASSOCIATES LLLP	\$2,865,108.83	\$2,832,271.42	12/7/2006	1/1/2027	6.35	0	6/1/2020	SMART TAX EXEMPT		LONGMONT
	Loan Count:	7	Total Balance:	\$3,667,280.05								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2012 Series A	100	MOUNTAIN VIEW REDEVELOPMENT LLLP	\$10,500,000.00	\$9,909,155.78	7/19/2012	7/1/2051	5.24	0	1/1/2020	542 (C)	542(C)	DENVER
	Loan Count:	1	Total Balance:	\$9,909,155.78								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2012 Series B	100	RESIDENCES AT UNIVERSITY HILLS, LLC	\$17,450,000.00	\$16,629,344.57	10/1/2012	11/1/2054	4.85	0	6/1/2020	542 (C)	542(C)	DENVER
	Loan Count:	1	Total Balance:	\$16,629,344.57								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Adjustable Rate Bonds, 2013 Series A	100	GRAND JUNCTION HOUSING AUTHORITY	\$1,762,999.60	\$1,232,592.48	5/21/2012	7/1/2034	1.75	0	6/1/2020	542 (C)	542(C)	GRAND JUNCTION
	Loan Count:	1	Total Balance:	\$1,232,592.48								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2016 Series A	100	CHFA	\$11,678,650.69	\$10,764,634.55	10/25/2016	10/1/2041	3.9	0	6/1/2020	CHFA NOTE		DENVER
	Loan Count:	1	Total Balance:	\$10,764,634.55								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2018 Series A	100	SUNSET TOWERS VOA AFFORDABLE HOUSING LP	\$4,205,770.81	\$3,947,697.02	7/11/2014	8/1/2044	4.5	0	6/1/2020	542 (C)	542(C)	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	THE FOURTH QUARTER PARTNERS LLLP	\$1,400,000.00	\$1,307,635.22	11/1/2014	12/1/2049	4.5	0	6/1/2020	542 (C)	542(C)	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	VWC2 LLLP, A COLORADO LIMITED LIABILITY PARTNERSHIP	\$1,650,000.00	\$1,541,134.38	12/1/2015	1/1/2046	4.5	31	6/1/2020	542 (C)	542(C)	AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	VWC1 LLLP, A COLORADO LIMITED LIABILITY PARTNERSHIP	\$1,800,000.00	\$1,644,078.90	12/1/2014	1/1/2045	4.5	0	6/1/2020	542 (C)	542(C)	AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	FALCON RIDGE APARTMENTS LLLP	\$2,000,000.00	\$1,904,684.97	2/1/2017	3/1/2047	4.5	0	6/1/2020	542 (C)	542(C)	ESTES PARK
Multi-Family/Project Class I Bonds 2018 Series A	100	VOLK VENTURES LLC	\$1,091,381.40	\$1,087,569.72	12/28/2006	1/1/2037	5.84	0	7/1/2020	BF B&I I	RD	MONTROSE
Multi-Family/Project Class I Bonds 2018 Series A	100	MCGUIRE	\$260,000.00	\$185,649.21	8/23/2011	9/1/2031	6.6	0	6/1/2020	BF B&I I	RD	MEEKER
Multi-Family/Project Class I Bonds 2018 Series A	100	EMRY ENTERPRISES LLC	\$584,551.00	\$328,595.07	2/14/2002	12/5/2031	5.25	0	6/5/2020	BF B&I II		COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	PAGOSA SPRINGS INN & SUITES	\$1,296,129.28	\$590,393.98	5/20/2003	5/20/2028	5.19	0	5/20/2020	BF B&I II	RD	PAGOSA SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	DR STEVEN J ZAPIEN DDS INC	\$181,900.00	\$38,460.66	5/28/2002	6/1/2022	7.25	31	6/1/2020	BF CHFA DIRECT		WHEAT RIDGE
Multi-Family/Project Class I Bonds 2018 Series A	100	JEJK INC DBA MERRY MAIDS	\$63,684.13	\$66,099.30	2/18/2004	3/1/2024		0	1/1/2020	BF CHFA DIRECT		BOULDER

Multi-Family/Project Class I Bonds 2018 Series A	100	TIF LLC	\$250,000.00	\$104,201.40	4/27/2005	5/1/2025	6.93	0	6/1/2020	BF CHFA DIRECT	GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	BACKBONE MEDIA HOLDING	\$94,867.35	\$63,679.41	7/15/2005	8/1/2025	5.75	0	6/1/2020	BF CHFA DIRECT	CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	DE LA CRUZ ASSOCIATES LLC	\$2,449,000.00	\$1,056,296.95	9/28/2005	10/1/2025	6.18	31	4/1/2020	BF CHFA DIRECT	BOULDER
Multi-Family/Project Class I Bonds 2018 Series A	100	J D EAGLE LLP	\$727,912.00	\$358,770.44	9/28/2006	10/1/2026	6.55	0	6/1/2020	BF CHFA DIRECT	EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	ALBION LLC	\$132,850.10	\$135,654.03	10/5/2005	11/1/2025	6.15	0	7/1/2020	BF CHFA DIRECT	BOULDER
Multi-Family/Project Class I Bonds 2018 Series A	100	LHG INVESTMENTS LLC	\$219,725.00	\$123,626.07	9/17/2007	10/1/2027	7.2	0	6/1/2020	BF CHFA DIRECT	LOVELAND
Multi-Family/Project Class I Bonds 2018 Series A	100	HEET LLC	\$497,250.00	\$291,812.87	5/21/2008	6/1/2028	6.85	0	1/1/2020	BF CHFA DIRECT	CASTLE ROCK
Multi-Family/Project Class I Bonds 2018 Series A	100	CARA 3 PROPERTIES LLC	\$136,018.46	\$118,711.55	10/30/2008	11/1/2028	7.15	0	6/1/2020	BF CHFA DIRECT	BROOMFIELD
Multi-Family/Project Class I Bonds 2018 Series A	100	DR CAROL C JONES PC	\$299,000.00	\$120,009.51	7/28/2005	8/1/2025	5.7	0	6/1/2020	BF CHFA RURAL	LEADVILLE
Multi-Family/Project Class I Bonds 2018 Series A	100	KAMDON LLC	\$270,000.00	\$109,192.23	7/21/2005	8/1/2025	5.65	0	6/1/2020	BF CHFA RURAL	HOLYOKE
Multi-Family/Project Class I Bonds 2018 Series A	100	MARKEL	\$382,500.00	\$157,871.53	10/27/2005	11/1/2025	5.65	0	1/1/2020	BF CHFA RURAL	FRISCO
Multi-Family/Project Class I Bonds 2018 Series A	100	WAGONWHEEL ENTERPRISES LLC	\$175,000.00	\$75,465.69	1/4/2006	2/1/2026	5.8	0	6/1/2020	BF CHFA RURAL	STEAMBOAT SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	FORD	\$124,000.00	\$55,305.72	2/28/2006	3/1/2026	5.95	0	6/1/2020	BF CHFA RURAL	MONTROSE

Multi-Family/Project Class I Bonds 2018 Series A	100	PTRT PARTNERSHIP	\$385,000.00	\$173,599.82	3/16/2006	4/1/2026	5.95	0	3/1/2020	BF CHFA RURAL		SALIDA
Multi-Family/Project Class I Bonds 2018 Series A	100	POST OFFICE CROSSING LLC	\$363,600.00	\$164,245.94	5/4/2006	6/1/2026	5.95	0	6/1/2020	BF CHFA RURAL		EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	JESCO LLC	\$483,750.00	\$225,617.62	5/4/2006	6/1/2026	6.2	0	6/1/2020	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	WIGGINS II LLC	\$750,000.00	\$341,840.49	5/18/2006	6/1/2026	5.95	0	1/1/2020	BF CHFA RURAL		VAIL
Multi-Family/Project Class I Bonds 2018 Series A	100	WALTON ENTERPRISES LLC	\$277,567.70	\$277,960.16	12/11/2006	1/1/2027	7.05	0	7/1/2020	BF CHFA RURAL		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	DIANE HARTY SCHLAEFER LLC	\$39,318.37	\$41,586.91	6/21/2007	7/1/2027	6.95	0	8/1/2020	BF CHFA RURAL		FRISCO
Multi-Family/Project Class I Bonds 2018 Series A	100	D & F LLC	\$139,293.16	\$140,035.65	1/28/2008	2/1/2028	7.2	0	7/1/2020	BF CHFA RURAL		CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	CONKLIN	\$196,956.85	\$181,040.60	2/28/2008	3/1/2028	6.7	0	6/1/2020	BF CHFA RURAL		EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	CURRENT SOLUTIONS LLC	\$207,000.00	\$139,015.23	12/17/2009	1/1/2030	7	0	6/1/2020	BF CHFA RURAL		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	THE RENAISSANCE PRESCHOOL INC	\$1,027,368.98	\$982,917.11	7/13/2005	8/1/2035	3	0	6/1/2020	BF NON PROFIT		PARKER
Multi-Family/Project Class I Bonds 2018 Series A	100	9700 E. EASTER LANE, LLC	\$5,559,375.00	\$4,999,169.60	6/30/2016	7/1/2036	5.99	0	2/1/2020	BF NON PROFIT		LITTLETON
Multi-Family/Project Class I Bonds 2018 Series A	100	BOOKCLIFF AUTO PARTS INC	\$524,089.86	\$241,355.96	3/1/2002	4/15/2027	6.115	0	1/5/2020	BF QIC	SBA	GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	MIHAICH PROPERTIES LLC	\$375,000.00	\$131,168.07	3/30/2004	6/1/2024	6.71	0	6/1/2020	BF SBA 504		STEAMBOAT SPRINGS

Multi-Family/Project Class I Bonds 2018 Series A	100	HAERTLING.COM LLC	\$166,504.00	\$73,371.24	12/16/2005	1/1/2026	6.15	0	6/1/2020	BF SBA 504		LOUISVILLE
Multi-Family/Project Class I Bonds 2018 Series A	100	THE MAKEN DO LLC	\$180,323.06	\$138,570.27	1/28/2010	3/1/2030	7	0	6/1/2020	BF SBA 504		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	M&L INVESTMENTS, LLC	\$90,900.00	\$64,464.32	2/16/2011	3/1/2031	6.5	0	6/1/2020	BF SBA 504	SBA	CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	DUKE LLC	\$160,357.23	\$160,041.88	8/23/2011	9/1/2031	6.6	0	7/1/2020	BF SBA 504		IDAHO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	DURANGO HOUSING PRESERVATION LP	\$599,800.00	\$499,735.97	10/1/2005	10/1/2040	6.7	0	6/1/2020	HF HOF CHFA	542(C)	DURANGO
Multi-Family/Project Class I Bonds 2018 Series A	100	HAMPDEN SENIOR I LP	\$850,000.00	\$680,788.36	5/19/2005	6/1/2045	4	0	6/1/2020	HOF CHFA		AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE COUNTY OF GRAND DBA GRAND COUNTY HOUSING AUTHORITY	\$278,700.00	\$195,959.40	8/20/2004	9/1/2034	6	0	7/1/2020	HOF CHFA		KREMMLING
Multi-Family/Project Class I Bonds 2018 Series A	100	THE HOUSING AUTHORITY OF THE CITY OF LEADVILLE, COLORADO	\$164,700.00	\$116,512.17	10/21/2004	11/1/2034	6	0	6/1/2020	HOF CHFA		LEADVILLE
Multi-Family/Project Class I Bonds 2018 Series A	100	DENVER REVITALIZATION PARTNERSHIP VII, LTD	\$108,900.00	\$76,596.31	11/8/2004	12/1/2034	6	0	6/1/2020	HOF CHFA		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	CASTLE CREEK COMMONS EAST LLLP	\$280,200.00	\$206,387.95	10/10/2005	11/1/2035	6	0	6/1/2020	HOF CHFA		CASTLE ROCK
Multi-Family/Project Class I Bonds 2018 Series A	100	HC BRIGHTON SENIOR I, LP	\$600,000.00	\$424,092.86	6/12/2007	7/1/2027	3.5	0	6/1/2020	HOF CHFA		BRIGHTON

Multi-Family/Project Class I Bonds 2018 Series A	100	HAZEL COURT LLLP	\$273,775.00	\$252,436.31	2/25/2011	3/1/2026	7.8	0	6/1/2020	HOF CHFA	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	CORONA RESIDENCE	\$2,365,000.00	\$2,269,783.04	3/31/2009	4/1/2039	7.65	0	6/1/2020	MF 501(C)3	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	PRAIRIE CREEKS RESIDENCES LLC	\$935,000.00	\$687,247.11	12/10/2004	1/1/2035	6.5	0	6/1/2020	SMART TAX EXEMPT	STRASBURG
Multi-Family/Project Class I Bonds 2018 Series A	100	GUNNISON HOUSING AUTHORITY	\$528,100.00	\$352,973.04	10/27/2013	11/1/2033	5.75	0	6/1/2020	SMART TAX EXEMPT	GUNNISON
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE CITY OF FOUNTAIN, COLORADO	\$452,800.00	\$303,250.73	11/21/2003	12/1/2033	5.75	0	1/1/2020	SMART TAX EXEMPT	FOUNTAIN
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE CITY OF TRINIDAD, COLORADO	\$676,700.00	\$460,178.22	2/17/2004	3/1/2034	5.75	0	6/1/2020	SMART TAX EXEMPT	TRINIDAD
Multi-Family/Project Class I Bonds 2018 Series A	100	PARK MEADOWS AFFORDABLE HOUSING LLC	\$1,265,743.67	\$1,168,254.92	4/2/2002	1/1/2045	5.25	0	6/1/2020	SMART TAXABLE	COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	MERCY HOUSING COLORADO VIII	\$700,000.00	\$522,809.61	3/22/2005	4/1/2025	6.95	0	6/1/2020	SMART TAXABLE	DURANGO
Multi-Family/Project Class I Bonds 2018 Series A	100	FORT LUPTON HOUSING PARTNERS LP	\$1,100,000.00	\$806,521.78	3/1/2005	4/1/2021	6.58	0	6/1/2020	SMART TAXABLE	FT LUPTON
Multi-Family/Project Class I Bonds 2018 Series A	100	HILLSIDE POINTE LLLP	\$2,000,000.00	\$1,480,515.79	3/24/2005	4/1/2021	6.68	0	6/1/2020	SMART TAXABLE	COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	KITTYHAWK & CANTERBURY RENOVATION LLLP	\$2,620,440.36	\$2,586,607.57	10/31/2005	8/1/2026	6.75	0	6/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	WEST 10TH AVE RESIDENCES	\$1,400,000.00	\$1,244,009.37	1/23/2006	2/1/2023	5.5	0	6/1/2020	SMART TAXABLE	DENVER

Multi-Family/Project Class I Bonds 2018 Series A	100	LINDEN POINTE LLLP	\$1,673,077.00	\$1,242,836.25	1/23/2006	2/1/2022	6.06	0	6/1/2020	SMART TAXABLE	GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	PUEBLO VILLAGE APARTMENTS, LLC	\$1,445,899.75	\$1,403,008.85	3/31/2006	4/1/2023	5.5	0	6/1/2020	SMART TAXABLE	PUEBLO
Multi-Family/Project Class I Bonds 2018 Series A	100	ARBOR VISTA LLLP	\$1,557,443.22	\$1,485,194.41	8/18/2009	9/1/2029	5.5	0	6/1/2020	SMART TAXABLE	GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	PALOMA VILLAS III, LLLP	\$1,417,000.00	\$1,184,826.08	12/22/2008	1/1/2029	6.85	0	3/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	BROADWAY AFFORDABLE LLLP	\$480,000.00	\$452,825.92	8/5/2010	9/1/2030	7.25	0	6/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	VILLAS AT THE BLUFF LLLP	\$1,500,000.00	\$1,286,475.07	4/15/2010	5/1/2030	6.65	0	6/1/2020	SMART TAXABLE	DELTA
Multi-Family/Project Class I Bonds 2018 Series A	100	PARK AVENUE REDEVELOPMENT BLOCK 4B LLLP	\$3,750,000.00	\$3,515,258.23	11/8/2010	12/1/2040	6.6	0	6/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	ARTSPACE LOVELAND LP	\$912,000.00	\$855,603.58	3/18/2016	4/1/2046	4.75	0	6/1/2020	SMART TAXABLE	LOVELAND
Multi-Family/Project Class I Bonds 2018 Series A	100	GREELEY ELDER HOUSING OWNER LLLP	\$1,075,000.00	\$1,015,314.67	3/11/2016	4/1/2046	5.25	0	6/1/2020	SMART TAXABLE	GREELEY
Multi-Family/Project Class I Bonds 2018 Series A	100	AUBURN VENTURES LIMITED PARTNERSHIP	\$4,075,000.00	\$3,898,420.53	12/21/2015	1/1/2051	5.25	0	6/1/2020	SMART TAXABLE	CASTLE ROCK
Multi-Family/Project Class I Bonds 2018 Series A	100	BROTHERS REDEVELOPMENT INC	\$700,000.00	\$664,391.08	9/30/2014	10/1/2049	6	0	6/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	TOWN CENTER NORTH APARTMENTS LLLP	\$1,825,000.00	\$1,736,192.15	9/14/2016	10/1/2046	5.25	0	6/1/2020	SMART TAXABLE	WHEAT RIDGE

Multi-Family/Project Class I Bonds 2018 Series A	100	OAKSHIRE TRAILS LLLP	\$1,500,000.00	\$1,446,923.79	6/29/2017	7/1/2047	5.25	0	6/1/2020	SMART TAXABLE	PUEBLO
Multi-Family/Project Class I Bonds 2018 Series A	100	ANTHRACITE PLACE APARTMENTS LLC	\$1,060,000.00	\$1,022,492.88	7/28/2017	8/1/2047	5.25	0	6/1/2020	SMART TAXABLE	CRESTED BUTTE
Multi-Family/Project Class I Bonds 2018 Series A	100	LHA MAPLEWOOD, LLLP	\$4,050,000.00	\$3,662,081.17	5/10/2010	6/1/2027	6.7	0	1/1/2020	SMART TAXABLE	LAKESWOOD
Multi-Family/Project Class I Bonds 2018 Series A	100	CASA DE ROSAL OWNERSHIP ENTITY LLLP	\$842,277.45	\$836,718.23	2/11/2011	3/1/2051	7.35	0	6/1/2020	SMART TAXABLE	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	OVERLAND TRAIL LLC	\$600,000.00	\$541,424.24	4/26/2013	5/1/2043	6	0	1/1/2020	SMART TAXABLE	STERLING
	Loan Count:	77	Total Balance:	\$64,473,244.34							

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2019 Series A	100	RASA II ECONOMIC DEVELOPMENT CORPORATION	\$1,886,868.52	\$1,773,029.90	7/13/2009	3/1/2051	3	0	6/1/2020	542 (C)	542(C)	COLORADO SPGS
Multi-Family/Project Class I Bonds 2019 Series A	100	COLORADO COALITION FOR THE HOMELESS	\$1,018,652.54	\$850,147.43	6/3/2008	7/1/2033	3	0	5/1/2020	BF NON PROFIT REAL ESTATE		DENVER
Multi-Family/Project Class I Bonds 2019 Series A	100	ROUNDUP FELLOWSHIP INC	\$1,150,000.00	\$903,082.44	10/28/2008	11/1/2038	3	0	1/1/2020	BF NON PROFIT REAL ESTATE		COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2019 Series A	100	ARCHDIOCESAN FAMILY HOUSING, INC.	\$3,208,175.12	\$2,877,382.43	3/4/2010	3/1/2041	3	0	6/1/2020	SMART TAX EXEMPT		DENVER
Multi-Family/Project Class I Bonds 2019 Series A	100	EVERETT COURT PARTNERS LLC	\$9,670,000.00	\$3,779,779.27 *	7/31/2019	8/1/2021	2.75	0	5/1/2020	SMART TAX EXEMPT		LAKEWOOD
Multi-Family/Project Class I Bonds 2019 Series A	100	CASA DEL SOL COMMUNITY PARTNERS, LP	\$15,530,000.00	\$9,294,987.07*	8/1/2019	8/1/2021	2.75	0	5/1/2020	SMART TAX EXEMPT		PUEBLO
Multi-Family/Project Class I Bonds 2019 Series A	100	HUGHES STATION BHA 2017 LLC	\$5,363,044.53	\$5,001,775.38	10/27/2008	11/1/2048	3	0	6/1/2020	SMART TAX EXEMPT		BRIGHTON
	Loan Count:	7	Total Balance:	\$24,480,183.92								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2019 Series B	100	DMV PARTNERSHIP LLLP	\$41,565,000.00	\$5,969,759.58*	8/7/2019	9/1/2021	2.52	0	6/1/2020	SMART TAX EXEMPT		DENVER
	Loan Count:	1	Total Balance:	\$5,969,759.58								

Construction for the loans, principal balance column shows the total amount drawn at year end. *

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2019 Series C	100	CHFA	\$10,000,000.00	\$10,000,000.00	9/11/2019	3/1/2021	2.281	0	1/1/2020	CHFA NOTE		DENVER
Multi-Family/Project Bonds 2019 Series C	100	CHFA	\$30,000,000.00	\$30,000,000.00	9/11/2019	9/1/2034	2.03	0	9/1/2024	CHFA NOTE		DENVER
	Loan Count:	2	Total Balance:	\$40,000,000.00								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds Surplus Assets	100	FOREST MANOR LLLP	\$4,084,577.38	\$3,375,230.51	5/20/2002	6/1/2032	3.5	0	6/1/2020	542 (C)	542(C)	GLENDALE
Multi-Family/Project Bonds Surplus Assets	39.0499	HAMPDEN SENIOR I LP	\$9,478,000.00	\$3,225,330.90	5/19/2005	6/1/2045	6.4	0	6/1/2020	542 (C)	542(C)	AURORA
Multi-Family/Project Bonds Surplus Assets	53.8	BEAR VALLEY LLLP	\$7,920,000.00	\$3,727,064.63	9/30/2005	10/1/2045	6.35	0	6/1/2020	542 (C)	542(C)	DENVER
Multi-Family/Project Bonds Surplus Assets	100	REDTAIL PONDS PERMANENT SUPPORTIVE HOUSING LLLP	\$2,280,000.00	\$2,118,291.62	3/1/2016	4/1/2046	3.75	0	6/1/2020	542 (C)	542(C)	FORT COLLINS
Multi-Family/Project Bonds Surplus Assets	100	THE GATHERING PLACE: A REFUGE FOR REBUILDING LIVES	\$477,520.64	\$457,192.05	7/15/2008	8/1/2038	1	0	6/1/2020	BF CHFA DIRECT		DENVER
Multi-Family/Project Bonds Surplus Assets	100	COLORADO COALITION FOR THE HOMELESS	\$1,294,650.00	\$554,198.13	2/2/2001	3/1/2026	6.99	0	5/1/2020	BF EDF		DENVER
Multi-Family/Project Bonds Surplus Assets	100	VOLUNTEERS OF AMERICA	\$660,000.00	\$103,186.47	8/1/2001	9/1/2021	7.5	0	6/1/2020	BF EDF		DENVER
Multi-Family/Project Bonds Surplus Assets	100	ELLIOTT	\$282,222.00	\$127,706.90	3/23/2004	2/1/2026	4.99	0	2/1/2020	BF QAL	FSA	SUGAR CITY
Multi-Family/Project Bonds Surplus Assets	100	THE HOUSING AUTHORITY OF THE COUNTY OF BOULDER, COLORADO	\$700,000.00	\$522,909.62	6/1/2006	6/1/2046	2	0	6/1/2020	HOF CHFA		LYONS
Multi-Family/Project Bonds Surplus Assets	100	PINECREST AT COMMERCE CITY LLLP	\$585,000.00	\$403,011.15	1/30/2007	2/1/2027	3.25	31	6/1/2020	HOF CHFA		COMMERCE CITY
Multi-Family/Project Bonds Surplus Assets	100	GRAND MESA APARTMENTS OF FRUITA, LLLP	\$524,500.00	\$359,628.20	4/6/2004	5/1/2037	3	0	6/1/2020	HOF CHFA		FRUITA

Multi-Family/Project Bonds Surplus Assets	100	12TH & ELATI RESIDENCES LLC	\$500,900.00	\$364,279.49	9/24/2008	10/1/2028	3	0	6/1/2020	HOF CHFA	DENVER
Multi-Family/Project Bonds Surplus Assets	100	ATLANTIS COMMUNITY INCORPORATED	\$460,000.00	\$195,783.43	12/13/1995	5/1/2026	7.6	0	6/1/2020	MF 501(C)3	DENVER
Multi-Family/Project Bonds Surplus Assets	74.8999	THE UPTOWN PARTNERSHIP, INC	\$371,540.99	\$168,036.70	4/9/1999	4/1/2029	4.07	0	6/1/2020	SMART TAX EXEMPT	DENVER
Multi-Family/Project Bonds Surplus Assets	100	HOUSING AUTHORITY OF THE CITY OF STERLING, COLORADO	\$893,000.00	\$516,473.30	3/29/2001	4/1/2031	3.5	0	6/1/2020	SMART TAX EXEMPT	STERLING
Multi-Family/Project Bonds Surplus Assets	100	THE EMPOWERMENT PROGRAM, INC.	\$187,069.97	\$152,249.16	7/26/2001	8/1/2031	3.5	0	6/1/2020	SMART TAX EXEMPT	DENVER
Multi-Family/Project Bonds Surplus Assets	100	TRI-COUNTY SENIOR CITIZENS & HOUSING INC	\$256,300.00	\$155,116.61	1/22/2002	2/1/2032	3.5	0	1/1/2020	SMART TAX EXEMPT	MONTE VISTA
Multi-Family/Project Bonds Surplus Assets	100	MOFFAT COUNTY HOUSING AUTHORITY	\$218,100.00	\$149,394.01	8/31/2003	9/1/2033	6.5	0	7/1/2020	SMART TAX EXEMPT	CRAIG
Multi-Family/Project Bonds Surplus Assets	100	ATLANTIS COMMUNITY INCORPORATED	\$1,310,000.00	\$1,042,595.15	5/13/2004	6/1/2039	6	0	6/1/2020	SMART TAX EXEMPT	DENVER
Multi-Family/Project Bonds Surplus Assets	100	HC BRIGHTON SENIOR II LP	\$2,169,000.00	\$2,095,970.00	8/25/2017	9/1/2047	5.1	0	6/1/2020	SMART TAXABLE	BRIGHTON
	Loan Count:	20	Total Balance:	\$19,813,648.03							

Investment Information

As of December 31, 2019, the Authority has invested certain amounts in Series subaccounts of Funds related to such Bonds in investment agreements with the investment providers and at the rates as set forth in the following table.

Outstanding Investment Agreements

<u>FUNDS INVESTED (in related Series subaccounts)</u>	<u>PROVIDER & RATE</u>	<u>TERMINATION DATE</u>
MF 2000A REVENUE	FGIC CAP MRKT SERVICES 6.00%	10/01/30
MF 2007B DSR ⁽¹⁾	NATIXIS FUNDING CORP. 5.27%	10/01/38
MF 2007B LN-RECYCLING	NATIXIS FUNDING CORP. (FLOAT FUND)	10/01/38
MF 2007B REVENUE ⁽¹⁾	NATIXIS FUNDING CORP. 4.46%	10/01/38
MF 2007B REVENUE ⁽¹⁾	NATIXIS FUNDING CORP. (FLOAT FUND)	10/01/38
MF 2008A DSR	NATIXIS FUNDING CORP. 4.33%	04/01/43
MF 2008A REVENUE	NATIXIS FUNDING CORP. (FLOAT FUND)	04/01/43
MF 2008A REVENUE	NATIXIS FUNDING CORP. 3.61%	04/01/43
MF 2008B REVENUE	NATIXIS FUNDING CORP. 4.712%	05/01/52

- (1) These funds are invested under a master repurchase agreement entered with Natixis Funding Corp. on January 29, 2010 (the "**Master Repurchase Agreement**"). The Master Repurchase Agreement replaced the investment agreements previously in effect and provides for the delivery of securities to the Trustee at a collateralization level of 105%.

As of December 31, 2019, the following balances were held in the respective subaccounts under the Master Indenture:

Detailed Investment Information

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2000A DSR	FEDERAL HOME LOAN BANKS	2,414,000.00	4.13%	03/13/2020
MF 2000A DSR	FGLMC	67,234.70	3.50%	08/01/2044
MF 2000A DSR	FGLMC	134,257.43	2.50%	08/01/2046
MF 2000A DSR	FGLMC	361,908.23	3.50%	06/01/2042
MF 2000A DSR	FNMA	809,111.98	2.50%	04/01/2046
MF 2000A DSR	GNMA MBS	53,970.62	4.00%	02/20/2041
MF 2000A DSR	GNMA MBS	202,795.17	5.00%	06/16/2038
MF 2000A DSR	GNMA MBS	644,540.10	4.00%	12/20/2040
MF 2000A REVENUE	INVESTMENT AGREEMENT	108,725.62	6.00%	10/01/2032
MF 2000A DSR	MONEY MARKET	1,403,074.58	VAR	Short Term
MF 2000A REVENUE	MONEY MARKET	61,687.65	VAR	Short Term
		<u>\$6,261,306.08</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2005B LN-RECYCLING	MONEY MARKET	3,600,652.21	VAR	Short Term
MF 2005B REVENUE	MONEY MARKET	229,108.73	VAR	Short Term
		<u>\$3,829,760.94</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2006A LN-RECYCLING	MONEY MARKET	4,609,542.13	VAR	Short Term
MF 2006A REVENUE	MONEY MARKET	840,286.52	VAR	Short Term
		<u>\$5,449,828.65</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2007B DSR	FEDERAL HOME LOAN BANKS	920,000.00	4.13%	03/13/2020
MF 2007B DSR	FGLMC	785.79	3.50%	08/01/2044
MF 2007B DSR	INVESTMENT AGREEMENT	2,468,657.60	5.27%	10/01/2038
MF 2007B LN-RECYCLING	INVESTMENT AGREEMENT	241,303.10	0.01%	10/01/2038
MF 2007B REVENUE	INVESTMENT AGREEMENT	5,561,699.50	4.46%	10/01/2038
MF 2007B DSR	MONEY MARKET	2,046.15	VAR	Short Term
MF 2007B LN-RECYCLING	MONEY MARKET	6,299,084.33	VAR	Short Term
MF 2007B REVENUE	MONEY MARKET	232,452.27	VAR	Short Term
		<u>\$15,726,028.74</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2008A DSR	INVESTMENT AGREEMENT	1,376,861.64	4.33%	04/01/2029
MF 2008A REVENUE	INVESTMENT AGREEMENT	1,135,002.86	3.61%	04/01/2029
MF 2008A LN-RECYCLING	MONEY MARKET	968,955.15	VAR	Short Term
MF 2008A REVENUE	MONEY MARKET	1,345,984.71	VAR	Short Term
		<u>\$4,826,804.36</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2008B DSR	FEDERAL HOME LOAN BANKS	224,000.00	4.13%	03/13/2020
MF 2008B DSR	FGLMC	25,776.99	2.50%	08/01/2046
MF 2008B DSR	FNMA	2,274,534.28	2.50%	04/01/2046
MF 2008B REVENUE	INVESTMENT AGREEMENT	4,354,753.02	4.71%	05/01/2052
MF 2008B DSR	MONEY MARKET	492,703.63	VAR	Short Term
		<u>\$7,371,767.92</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2009A DSR	FGLMC	860.39	3.50%	08/01/2044
MF 2009A DSR	FGLMC	12,901.93	2.50%	08/01/2046
MF 2009A DSR	FHLMC	18,027.19	3.50%	06/01/2042
MF 2009A DSR	GNMA MBS	5,205.63	4.00%	12/20/2040
MF 2009A DSR	GNMA MBS	1,500,967.73	5.00%	06/16/2038
MF 2009A DSR	MONEY MARKET	1,471,887.67	VAR	Short Term
MF 2009A REVENUE	MONEY MARKET	2,636,330.68	VAR	Short Term
MF 2009A LN RECYCLING	MONEY MARKET	1,661,118.46	VAR	Short Term
		<u>\$7,307,299.68</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2012A REVENUE	MONEY MARKET	411,989.47	VAR	Short Term
		<u>\$411,989.47</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2012B REVENUE	MONEY MARKET	465,246.78	VAR	Short Term
		<u>\$465,246.78</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2013A DSR	FGLMC	6,615.86	3.50%	08/01/2044
MF 2013A DSR	FGLMC	15,659.27	2.50%	08/01/2046
MF 2013A DSR	FHLMC	265,009.98	3.50%	06/01/2042
MF 2013A DSR	FNMA	97,760.99	2.50%	04/01/2046
MF 2013A DSR	MONEY MARKET	209,327.02	VAR	Short Term
MF 2013A Revenue Fund	MONEY MARKET	33,612.88	VAR	Short Term
		<u>\$627,986.00</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016A REVENUE	MONEY MARKET	304,510.39	VAR	Short Term
		<u>\$304,510.39</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2018A DSR	FEDERAL HOME LOAN BANKS	2,549,000.00	4.13%	3/13/2020
MF 2018A DSR	FGLMC	3,152,000.00	6.75%	3/15/2031
MF 2018A DSR	FNMA	4,818,000.00	6.63%	11/15/2030
MF 2018A COI	MONEY MARKET	579.82	VAR	Short Term
MF 2018A DSR	MONEY MARKET	1,134,621.79	VAR	Short Term
MF 2018A REVENUE	MONEY MARKET	1,838,346.19	VAR	Short Term
MF 2018A LOAN RECYCLING	MONEY MARKET	2,503,261.86	VAR	Short Term
		<u>\$15,995,809.66</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019A DEBT SERVICE RES	MONEY MARKET	1,754,391.67	VAR	Short Term
MF 2019A NEGATIVE ARB	MONEY MARKET	25,192.31	VAR	Short Term
MF 2019A REVENUE	MONEY MARKET	303,565.55	VAR	Short Term
MF 2019A RSTRCTD LOAN SUB (undrawn construction funds)	MONEY MARKET	12,227,893.78	VAR	Short Term
		<u>\$14,311,043.31</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019B DSR	FGLMC	692,225.34	2.50%	04/01/2046
MF 2019B DSR	MONEY MARKET	67,732.35	VAR	Short Term
MF 2019B RSTRCTD LOAN SUB (undrawn construction funds)	MONEY MARKET	35,864,852.90	VAR	Short Term
MF 2019B NEG-ARBITRAGE	MONEY MARKET	90,649.69	VAR	Short Term
MF 2019B REVENUE	MONEY MARKET	25,358.26	VAR	Short Term
		<u>\$36,740,818.54</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019C COI	MONEY MARKET	34,413.03	VAR	Short Term
MF 2019C REVENUE	MONEY MARKET	63,832.09	VAR	Short Term
		<u>\$98,245.12</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MFPB SURPLUS ACCOUNT	FEDERAL HOME LOAN BANKS	3,543,000.00	4.13%	03/13/2020
MFPB SURPLUS ACCOUNT	FGLMC	71,796.45	3.50%	08/01/2044
MFPB SURPLUS ACCOUNT	FGLMC	200,508.45	3.00%	06/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	206,203.14	3.00%	11/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	372,366.84	3.00%	12/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	1,437,393.87	3.50%	06/01/2042
MFPB SURPLUS ACCOUNT	FGLMC	1,928,392.00	2.50%	08/01/2046
MFPB SURPLUS ACCOUNT	FNMA	395,968.42	3.00%	11/01/2047
MFPB SURPLUS ACCOUNT	FNMA	915,542.26	2.50%	04/01/2046
MFPB SURPLUS ACCOUNT	GNMA MBS	48,467.91	4.50%	12/20/2043
MFPB SURPLUS ACCOUNT	GNMA MBS	60,261.73	4.50%	02/20/2040
MFPB SURPLUS ACCOUNT	GNMA MBS	358,418.60	3.00%	07/15/2045
MFPB SURPLUS ACCOUNT	GNMA MBS	390,722.40	5.00%	02/20/2039
MFPB SURPLUS ACCOUNT	GNMA MBS	460,398.53	4.00%	12/20/2040
MFPB SURPLUS ACCOUNT	GNMA MBS	1,576,616.41	5.00%	06/16/2038
MFPB SURPLUS ACCOUNT	MONEY MARKET	6,495,306.59	VAR	Short Term
		<u>\$18,461,363.60</u>		

Investment Type	Amount
FEDERAL HOME LOAN BANKS	\$9,650,000.00
FEDERAL HOME LOAN MORTGAGE CORP	\$3,152,000.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	\$4,818,000.00
FGLMC	\$5,817,923.85
FNMA	\$4,492,917.93
GNMA MBS	\$5,302,364.83
INVESTMENT AGREEMENT	\$15,247,003.34
MONEY MARKET	\$89,709,599.29
TOTAL	\$138,189,809.24

Summary of Loan Recycling Accounts

Account	Amount
MF 2005B LN-RECYCLING	3,600,652.21
MF 2006A LN-RECYCLING	4,609,542.13
MF 2007B LN-RECYCLING	241,303.10
MF 2007B LN-RECYCLING	6,299,084.33
MF 2008A LN-RECYCLING	968,955.15
MF 2009A LN RECYCLING	1,661,118.46
MF 2018A LN-RECYCLING	2,503,261.86
TOTAL	\$19,883,917.24

Federally Insured Multi-Family Housing Loan Program Indenture

Summary of Assets and Liabilities as of 12/31/2019

	Original Issue Amount	Bonds Outstanding	Outstanding Mortgage Principal Balance	Number of Loans Outstanding	Investment Balances	Undisbursed Construction Funds	Net Assets
MF2013-I	\$31,568,225	\$10,848,724	\$10,848,719	6	\$1,409,453		\$1,409,448
MF2016-I	\$12,500,000	\$5,073,435	\$5,073,435	1	\$150,388		\$150,388
MF2016-II	\$18,000,000	\$9,018,447	\$9,018,445	1	\$269,525		\$269,523
MF2016-III	\$3,500,000	\$3,392,952	\$3,392,948	1	\$101,818		\$101,814
MF2016-IV	\$12,365,000	\$6,416,757	\$6,416,756	1	\$204,931		\$204,929
MF2016-V	\$43,951,112	\$38,948,740	\$38,948,736	12	\$1,736,399		\$1,736,396
MF2017-I	\$13,577,000	\$10,082,778	\$10,082,777	1	\$378,912		\$378,911
MF2017-II	\$14,100,000	\$6,528,669	\$6,528,668	1	\$363,593		\$363,592
MF2017-III	\$9,400,000	\$9,384,899	\$9,384,898	1	\$458,952		\$458,951
MF2017-IV	\$26,000,000	\$25,824,401	\$25,824,398	1	\$883,319		\$883,317
TOTAL	\$184,961,337	\$125,519,802	\$125,519,782	26	\$5,957,290	\$0	\$5,957,270

Bonds Outstanding

The Authority has issued and had Outstanding as of December 31, 2019 the following Series of Bonds under the Pass-Through Indenture:

Bond	Series	Tax Status	Maturity Date	CUSIP	Interest Rate Type	Interest Rate	Original Issue Amount	Outstanding Balance
MF13-I	MF2013-I	Taxable	2/1/2044	19647PBA0	Fixed	3.20%	\$31,568,225.00	\$10,848,724
MF16-I	MF2016-I	Tax-Exempt	6/1/2056	19647PBH5	Fixed	3.45%	\$5,145,000.00	\$5,073,435
MF16-II	MF2016-II	Tax-Exempt	9/1/2056	19647PBK8	Fixed	3.00%	\$9,100,000.00	\$9,018,447
MF16-III	MF2016-III	Tax-Exempt	10/1/2052	19647PBM4	Fixed	3.10%	\$3,500,000.00	\$3,392,952
MF16-IV	MF2016-IV	Tax-Exempt	11/1/2056	19647PBP7	Fixed	3.13%	\$6,500,000.00	\$6,416,757
MF16-V	MF2016-V	Taxable	11/1/2045	19647PBQ5	Fixed	3.40%	\$43,951,112.00	\$38,948,740
MF17-I	MF2017-I	Tax-Exempt	7/1/2057	19647PBS1	Fixed	3.85%	\$10,217,000.00	\$10,082,778
MF17-II	MF2017-II	Tax-Exempt	8/1/2057	19647PBU6	Fixed	3.76%	\$6,550,000.00	\$6,528,669
MF17-III	MF2017-III	Tax-Exempt	10/1/2057	19647PBW2	Fixed	3.75%	\$9,400,000.00	\$9,384,899
MF17-IV	MF2017-IV	Tax-Exempt	4/1/2057	19647PBX0	Fixed	3.64%	\$26,000,000.00	\$25,824,401
Total:							\$168,381,337.00	\$125,519,802.00

List of Unscheduled Redemptions

MF2013-I

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	8/1/2013	\$44,650	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	8/31/2013	\$44,883	NMR
MF2013-I	Taxable	2/1/2044	10/1/2013	\$45,116	NMR
MF2013-I	Taxable	2/1/2044	11/1/2013	\$45,352	NMR
MF2013-I	Taxable	2/1/2044	12/1/2013	\$45,588	NMR
MF2013-I	Taxable	2/1/2044	1/1/2014	\$45,826	NMR
MF2013-I	Taxable	2/1/2044	2/1/2014	\$46,065	NMR
MF2013-I	Taxable	2/1/2044	3/1/2014	\$46,305	NMR
MF2013-I	Taxable	2/1/2044	4/1/2014	\$1,328,980	NMR/Prepayment (PPMT)
MF2013-I	Taxable	2/1/2044	5/1/2014	\$45,054	NMR
MF2013-I	Taxable	2/1/2044	6/1/2014	\$45,288	NMR
MF2013-I	Taxable	2/1/2044	7/1/2014	\$45,524	NMR
MF2013-I	Taxable	2/1/2044	8/1/2014	\$45,761	NMR
MF2013-I	Taxable	2/1/2044	9/1/2014	\$41,215	NMR
MF2013-I	Taxable	2/1/2044	10/1/2014	\$51,024	NMR
MF2013-I	Taxable	2/1/2044	11/1/2014	\$46,480	NMR
MF2013-I	Taxable	2/1/2044	12/1/2014	\$46,722	NMR
MF2013-I	Taxable	2/1/2044	1/1/2015	\$46,966	NMR
MF2013-I	Taxable	2/1/2044	2/1/2015	\$47,211	NMR
MF2013-I	Taxable	2/1/2044	3/1/2015	\$53,057	NMR
MF2013-I	Taxable	2/1/2044	4/1/2015	\$47,735	NMR
MF2013-I	Taxable	2/1/2044	5/1/2015	\$42,322	NMR
MF2013-I	Taxable	2/1/2044	6/1/2015	\$48,203	NMR
MF2013-I	Taxable	2/1/2044	7/1/2015	\$48,454	NMR
MF2013-I	Taxable	2/1/2044	8/1/2015	\$48,707	NMR
MF2013-I	Taxable	2/1/2044	9/1/2015	\$4,226,794	NMR/PPMT
MF2013-I	Taxable	2/1/2044	10/1/2015	\$40,038	NMR

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	10/1/2015	\$40,038	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	11/1/2015	\$41,477	NMR
MF2013-I	Taxable	2/1/2044	12/1/2015	\$41,414	NMR
MF2013-I	Taxable	2/1/2044	6/1/2016	\$38,807	NMR
MF2013-I	Taxable	2/1/2044	1/1/2016	\$41,624	NMR
MF2013-I	Taxable	2/1/2044	2/1/2016	\$41,835	NMR
MF2013-I	Taxable	2/1/2044	3/1/2016	\$42,046	NMR
MF2013-I	Taxable	2/1/2044	4/1/2016	\$42,259	NMR
MF2013-I	Taxable	2/1/2044	5/1/2016	\$47,639	NMR
MF2013-I	Taxable	2/1/2044	7/1/2016	\$41,615	NMR
MF2013-I	Taxable	2/1/2044	8/1/2016	\$43,119	NMR
MF2013-I	Taxable	2/1/2044	9/1/2016	\$43,337	NMR
MF2013-I	Taxable	2/1/2044	10/1/2016	\$43,337	NMR
MF2013-I	Taxable	2/1/2044	11/1/2016	\$45,096	NMR
MF2013-I	Taxable	2/1/2044	12/1/2016	\$42,678	NMR
MF2013-I	Taxable	2/1/2044	1/1/2017	\$44,236	NMR
MF2013-I	Taxable	2/1/2044	2/1/2017	\$45,800	NMR
MF2013-I	Taxable	2/1/2044	3/1/2017	\$39,306	NMR
MF2013-I	Taxable	2/1/2044	4/1/2017	\$50,461	NMR
MF2013-I	Taxable	2/1/2044	5/1/2017	\$45,129	NMR
MF2013-I	Taxable	2/1/2044	6/1/2017	\$43,991	NMR
MF2013-I	Taxable	2/1/2044	7/1/2017	\$45,580	NMR
MF2013-I	Taxable	2/1/2044	8/1/2017	\$45,810	NMR
MF2013-I	Taxable	2/1/2044	9/1/2017	\$5,786,493	NMR
MF2013-I	Taxable	2/1/2044	10/1/2017	\$34,422	NMR
MF2013-I	Taxable	2/1/2044	11/1/2017	\$35,993	NMR
MF2013-I	Taxable	2/1/2044	12/1/2017	\$33,363	NMR
MF2013-I	Taxable	2/1/2044	1/1/2018	\$36,238	NMR
MF2013-I	Taxable	2/1/2044	2/1/2018	\$36,409	NMR

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	3/1/2018	\$36,581	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	4/1/2018	\$36,754	NMR
MF2013-I	Taxable	2/1/2044	5/1/2018	\$36,928	NMR
MF2013-I	Taxable	2/1/2044	6/1/2018	\$37,103	NMR
MF2013-I	Taxable	2/1/2044	7/1/2018	\$37,279	NMR
MF2013-I	Taxable	2/1/2044	8/1/2018	\$37,456	NMR
MF2013-I	Taxable	2/1/2044	9/1/2018	\$6,442,311	NMR/Prepayment (PPMT)
MF2013-I	Taxable	2/1/2044	10/1/2018	\$26,719	NMR
MF2013-I	Taxable	2/1/2044	11/1/2018	\$26,852	NMR
MF2013-I	Taxable	2/1/2044	12/1/2018	\$26,985	NMR
MF2013-I	Taxable	2/1/2044	1/1/2019	\$27,449	NMR
MF2013-I	Taxable	2/1/2044	2/1/2019	\$27,578	NMR
MF2013-I	Taxable	2/1/2044	3/1/2019	\$27,708	NMR
MF2013-I	Taxable	2/1/2044	4/1/2019	\$35,151	NMR
MF2013-I	Taxable	2/1/2044	5/1/2019	\$28,010	NMR
MF2013-I	Taxable	2/1/2044	6/1/2019	\$28,142	NMR
MF2013-I	Taxable	2/1/2044	7/1/2019	\$28,275	NMR
MF2013-I	Taxable	2/1/2044	8/1/2019	\$28,408	NMR
MF2013-I	Taxable	2/1/2044	9/1/2019	\$28,542	NMR
MF2013-I	Taxable	2/1/2044	10/1/2019	\$28,677	NMR
MF2013-I	Taxable	2/1/2044	11/1/2019	\$28,811	NMR
MF2013-I	Taxable	2/1/2044	12/1/2019	\$28,948	NMR
				\$20,719,501	

MF2016-I

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2016-I	Tax-Exempt	6/1/2056	10/1/2018	\$9,327	Non-Mandatory Redemption (NMR)
MF2016-I	Tax-Exempt	6/1/2056	11/1/2018	\$0	NMR
MF2016-I	Tax-Exempt	6/1/2056	12/1/2018	\$4,688	NMR
MF2016-I	Tax-Exempt	6/1/2056	1/1/2019	\$4,704	NMR
MF2016-I	Tax-Exempt	6/1/2056	2/1/2019	\$4,721	NMR
MF2016-I	Tax-Exempt	6/1/2056	3/1/2019	\$4,737	NMR
MF2016-I	Tax-Exempt	6/1/2056	4/1/2019	\$4,754	NMR
MF2016-I	Tax-Exempt	6/1/2056	5/1/2019	\$4,771	NMR
MF2016-I	Tax-Exempt	6/1/2056	6/1/2019	\$4,787	NMR
MF2016-I	Tax-Exempt	6/1/2056	7/1/2019	\$4,804	NMR
MF2016-I	Tax-Exempt	6/1/2056	8/1/2019	\$4,821	NMR
MF2016-I	Tax-Exempt	6/1/2056	9/1/2019	\$4,838	NMR
MF2016-I	Tax-Exempt	6/1/2056	10/1/2019	\$4,855	NMR
MF2016-I	Tax-Exempt	6/1/2056	11/1/2019	\$4,871	NMR
MF2016-I	Tax-Exempt	6/1/2056	12/1/2019	\$4,888	NMR
				\$71,566	

MF2016-II

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2016-II	Tax-Exempt	9/1/2056	4/1/2019	\$3,955	Non-Mandatory Redemption (NMR)
MF2016-II	Tax-Exempt	9/1/2056	5/1/2019	\$8,974	NMR
MF2016-II	Tax-Exempt	9/1/2056	6/1/2019	\$9,003	NMR
MF2016-II	Tax-Exempt	9/1/2056	7/1/2019	\$9,032	NMR
MF2016-II	Tax-Exempt	9/1/2056	8/1/2019	\$9,061	NMR
MF2016-II	Tax-Exempt	9/1/2056	9/1/2019	\$9,091	NMR
MF2016-II	Tax-Exempt	9/1/2056	10/1/2019	\$9,120	NMR
MF2016-II	Tax-Exempt	9/1/2056	11/1/2019	\$9,149	NMR
MF2016-II	Tax-Exempt	9/1/2056	12/1/2019	\$9,179	NMR
				\$76,564	

MF2016-III

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2016-III	Tax-Exempt	10/1/2052	11/1/2017	\$3,955	Non-Mandatory Redemption (NMR)
MF2016-III	Tax-Exempt	10/1/2052	12/1/2017	\$3,967	NMR
MF2016-III	Tax-Exempt	10/1/2052	1/1/2018	\$3,980	NMR
MF2016-III	Tax-Exempt	10/1/2052	2/1/2018	\$3,993	NMR
MF2016-III	Tax-Exempt	10/1/2052	3/1/2018	\$4,005	NMR
MF2016-III	Tax-Exempt	10/1/2052	4/1/2018	\$4,018	NMR
MF2016-III	Tax-Exempt	10/1/2052	5/1/2018	\$4,031	NMR
MF2016-III	Tax-Exempt	10/1/2052	6/1/2018	\$4,044	NMR
MF2016-III	Tax-Exempt	10/1/2052	7/1/2018	\$4,057	NMR
MF2016-III	Tax-Exempt	10/1/2052	8/1/2018	\$4,070	NMR
MF2016-III	Tax-Exempt	10/1/2052	9/1/2018	\$4,083	NMR
MF2016-III	Tax-Exempt	10/1/2052	10/1/2018	\$4,096	NMR
MF2016-III	Tax-Exempt	10/1/2052	11/1/2018	\$4,110	NMR
MF2016-III	Tax-Exempt	10/1/2052	12/1/2018	\$4,123	NMR
MF2016-III	Tax-Exempt	10/1/2052	1/1/2019	\$4,136	NMR
MF2016-III	Tax-Exempt	10/1/2052	2/1/2019	\$4,149	NMR
MF2016-III	Tax-Exempt	10/1/2052	3/1/2019	\$4,163	NMR
MF2016-III	Tax-Exempt	10/1/2052	4/1/2019	\$4,176	NMR
MF2016-III	Tax-Exempt	10/1/2052	5/1/2019	\$4,189	NMR
MF2016-III	Tax-Exempt	10/1/2052	6/1/2019	\$4,203	NMR
MF2016-III	Tax-Exempt	10/1/2052	7/1/2019	\$4,216	NMR
MF2016-III	Tax-Exempt	10/1/2052	8/1/2019	\$4,230	NMR
MF2016-III	Tax-Exempt	10/1/2052	9/1/2019	\$4,243	NMR
MF2016-III	Tax-Exempt	10/1/2052	10/1/2019	\$4,257	NMR
MF2016-III	Tax-Exempt	10/1/2052	11/1/2019	\$4,270	NMR
MF2016-III	Tax-Exempt	10/1/2052	12/1/2019	\$4,284	NMR
				\$107,048	

MF2016-IV

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2016-IV	Tax-Exempt	11/1/2056	12/1/2018	\$6,281	Non-Mandatory Redemption (NMR)
MF2016-IV	Tax-Exempt	11/1/2056	1/1/2019	\$6,301	NMR
MF2016-IV	Tax-Exempt	11/1/2056	2/1/2019	\$6,321	NMR
MF2016-IV	Tax-Exempt	11/1/2056	3/1/2019	\$6,341	NMR
MF2016-IV	Tax-Exempt	11/1/2056	4/1/2019	\$6,362	NMR
MF2016-IV	Tax-Exempt	11/1/2056	5/1/2019	\$6,382	NMR
MF2016-IV	Tax-Exempt	11/1/2056	6/1/2019	\$6,403	NMR
MF2016-IV	Tax-Exempt	11/1/2056	7/1/2019	\$6,424	NMR
MF2016-IV	Tax-Exempt	11/1/2056	8/1/2019	\$6,444	NMR
MF2016-IV	Tax-Exempt	11/1/2056	9/1/2019	\$6,465	NMR
MF2016-IV	Tax-Exempt	11/1/2056	10/1/2019	\$6,486	NMR
MF2016-IV	Tax-Exempt	11/1/2056	11/1/2019	\$6,506	NMR
MF2016-IV	Tax-Exempt	11/1/2056	12/1/2019	\$6,527	NMR
				\$83,243	

MF2017-I

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-I	Tax-Exempt	7/1/2057	8/1/2018	\$7,651	Non-Mandatory Redemption (NMR)
MF2017-I	Tax-Exempt	7/1/2057	9/1/2018	\$7,681	NMR
MF2017-I	Tax-Exempt	7/1/2057	10/1/2018	\$7,711	NMR
MF2017-I	Tax-Exempt	7/1/2057	11/1/2018	\$7,741	NMR
MF2017-I	Tax-Exempt	7/1/2057	12/1/2018	\$7,772	NMR
MF2017-I	Tax-Exempt	7/1/2057	1/1/2019	\$7,802	NMR
MF2017-I	Tax-Exempt	7/1/2057	2/1/2019	\$7,833	NMR
MF2017-I	Tax-Exempt	7/1/2057	3/1/2019	\$7,863	NMR
MF2017-I	Tax-Exempt	7/1/2057	4/1/2019	\$7,894	NMR
MF2017-I	Tax-Exempt	7/1/2057	5/1/2019	\$7,925	NMR
MF2017-I	Tax-Exempt	7/1/2057	6/1/2019	\$7,956	NMR
MF2017-I	Tax-Exempt	7/1/2057	7/1/2019	\$7,987	NMR
MF2017-I	Tax-Exempt	7/1/2057	8/1/2019	\$8,018	NMR
MF2017-I	Tax-Exempt	7/1/2057	9/1/2019	\$8,050	NMR
MF2017-I	Tax-Exempt	7/1/2057	10/1/2019	\$8,081	NMR
MF2017-I	Tax-Exempt	7/1/2057	11/1/2019	\$8,113	NMR
MF2017-I	Tax-Exempt	7/1/2057	12/1/2019	\$8,144	NMR
				\$134,222	

MF2017-II

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-II	Tax-Exempt	8/1/2057	9/1/2019	\$5,302	Non-Mandatory Redemption (NMR)
MF2017-II	Tax-Exempt	8/1/2057	10/1/2019	\$5,323	NMR
MF2017-II	Tax-Exempt	8/1/2057	11/1/2019	\$5,343	NMR
MF2017-II	Tax-Exempt	8/1/2057	12/1/2019	\$5,363	NMR
				\$21,331	
				\$21,331	

MF2017-III

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-III	Tax-Exempt	10/1/2057	11/1/2019	\$7,536	Non-Mandatory Redemption (NMR)
MF2017-III	Tax-Exempt	10/1/2057	12/1/2019	\$7,537	NMR
				\$7,536	
				\$7,536	

MF2017-IV

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-IV	Tax-Exempt	4/1/2057	5/1/2019	\$21,664	Non-Mandatory Redemption (NMR)
MF2017-IV	Tax-Exempt	4/1/2057	6/1/2019	\$21,745	NMR
MF2017-IV	Tax-Exempt	4/1/2057	7/1/2019	\$21,826	NMR
MF2017-IV	Tax-Exempt	4/1/2057	8/1/2019	\$21,908	NMR
MF2017-IV	Tax-Exempt	4/1/2057	9/1/2019	\$21,990	NMR
MF2017-IV	Tax-Exempt	4/1/2057	10/1/2019	\$22,073	NMR
MF2017-IV	Tax-Exempt	4/1/2057	11/1/2019	\$22,155	NMR
				\$153,361	
				\$153,361	

Federally Insured Multi-Family Housing Loan Program Indenture Loan List

<u>Bond</u>	<u>Project Name</u>	<u>Original Loan Amount</u>	<u>Current Principal Balance</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Remaining Term (Months)</u>	<u>Original Term to Maturity</u>	<u>Current Annual Interest Rate</u>	<u>Current Debt Service Coverage Ratio</u>	<u>Servicing Fee Rate</u>	<u>Principal and Interest Payment Amount</u>	<u>End of Lock-out Period</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 HAP Contract Expiration Date</u>	<u>Location</u>
MF13-I	Lakewood Homestead	\$4,217,406	3,664,954	1/6/1998	3/1/2040	244	343	6.95%	0.8	0.50%	\$28,335	10/1/2007	12/31/2013	N/A	Lakewood
MF13-I	Grand Valley Apartments	\$2,332,000	1731948.4	3/1/1999	4/1/2039	140	480	4.65%	0.85	0.50%	\$11,301	4/1/2008	12/31/2012 & 12/31/2013	N/A	Clifton
MF13-I	Aspen Meadows	\$2,614,000	2,213,106	4/24/2003	5/1/2043	282	480	6.55%	1.08	0.50%	\$15,397	2/1/2019	12/31/2017	N/A	Longmont
MF13-I	Hampstead Southgate	\$2,841,000	1,900,052	12/26/2002	1/1/2033	157	360	6.55%	1.98	0.50%	\$18,050	2/1/2018	12/31/2017	12/31/2022	Grand Junction
MF13-I	Park Hill Residence	\$841,166	367,020	10/2/1996	11/1/2026	93	360	6.80%	0.81	0.50%	\$5,558	4/1/2006	N/A	N/A	Denver
MF13-I	HACM Brubaker	\$1,075,000	971,638	3/1/2013	4/1/2043	281	360	6.00%	0.9	0.50%	\$6,445	3/1/2023	N/A	N/A	Cortez

\$10,848,719

Prepaid

MF13-I	Centennial East Housing	\$7,475,000	\$0	2/28/2002	1/1/2043	N/A	502	5.07%	1.55	0.37%	\$38,152	2/1/2019	12/31/2018	N/A	Brighton
MF13-I	Montview Meadows	\$1,483,000	\$0	12/1/1998	1/1/2039	N/A	480	6.50%	1.15	0.05%	8,682	12/1/2008	12/31/2012	N/A	Longmont
MF13-I	Racquet Club	\$4,903,825	\$0	11/30/2004	1/1/2035	N/A	360	7.25%	1.07	0.50%	33,453	2/1/2015	N/A	1/20/2020	Grand Junction
MF13-I	Mercy Housing Colorado	\$1,628,000	\$0	11/20/1998	12/1/2028	N/A	360	6.50%	1.14	0.50%	\$10,290	10/1/2008	12/31/2014	8/31/2021 & 5/31/2016	Commerce City
MF13-I	Broomfield Senior Housing	\$5,578,100	\$0	9/12/2001	9/1/2041	N/A	480	6.45%	1.03	0.50%	\$32,459	4/1/2009	12/31/2016	N/A	Broomfield

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-I	86	Montbello II VOA LP	5,073,434.68	5/5/2016	9/1/2018	5/5/2056	480/453	453	4.20%	7/15/2017	1.2	44%	\$23,629.65	8/5/2028	12/31/2031	15 years from HAP Contract Execution	0.13%	0.13%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-II	114	Crisman Apts.	\$9,018,445	7/20/2016	30 mo.	8/1/2056	480	450	3.90%	11/1/2018	1.18x	42%	\$38,519.47	2/1/2029	11/1/2033	20 years from HAP Contract Execution	0.13%	0.25%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-III	80	Willow Street Residences	3,392,948.47	8/31/2016	10/1/2017	9/1/2052	420	420	3.85%	6/1/2017	1.23	23.50%	\$15,184	6/1/2027	6/1/2032	N/A	0.13%	0.25%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-IV	100	Steele Greeley T-Bone LIHTC	6,416,755.51	9/29/2016	11/1/2018	11/1/2056	456mo	38yrs	3.87%	4/1/2018	1.31	37.30%	\$27,216	4/1/2028	7/1/2033	2033	0.13%	0.25%

<u>Bond</u>	<u>Project Name</u>	<u>Original Loan Amount</u>	<u>Current Principal Balance</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Remaining Term (Months)</u>	<u>Original Term to Maturity</u>	<u>Current Annual Interest Rate</u>	<u>Debt Service Coverage Ratio</u>	<u>Servicing Fee Rate</u>	<u>Principal and Interest Payment Amount</u>	<u>End of Lock-out Period</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 HAP Contract Expiration Date</u>	<u>Location</u>
MF16-V	Sheridan Ridge Townhomes LLC	\$6,750,000	5,824,246.31	1/2/2002	1/1/2044	309	503	6.8	0.84	0.50%	\$40,970	2/1/2019	12/31/2018	N/A	Arvada
MF16-V	Mountainview Apts. LLLP	\$4,200,000	3,235,122.84	12/17/2002	1/1/2038	249	420	6.45	1.09	0.50%	\$25,230	2/1/2018	12/31/2018	11/1/2034	Aurora
MF16-V	Truscott Phase II LLLP	\$5,650,000	4,780,766.89	5/1/2003	6/1/2043	313	480	6.5	1.21	0.50%	\$33,078	7/1/2013	12/31/2017	N/A	Aspen
MF16-V	Aurora Village Assoc. LLLP	\$4,700,000	3,244,772.65	9/29/2003	10/1/2033	199	360	6.4	1.33	0.50%	\$29,399	11/1/2018	12/31/2017	10/12/2023	Aurora
MF16-V	University Plaza Inv. Grp LLLP	\$1,170,000	838,135.90	10/11/2004	11/1/2034	211	360	6.2	1.22	0.50%	\$7,166	12/1/2019	12/31/2018	10/1/2023	Greeley
MF16-V	Hampden Senior I LP	\$5,776,841	5,040,685.88	5/19/2005	6/1/2045	338	480	6.4	1.09	0.50%	\$54,816	6/1/2020	12/31/2020	N/A	Aurora
MF16-V	Kings Point Inv. Grp LLLP	\$2,300,000	1,576,621.02	12/22/2003	1/1/2034	201	360	6	1.52	0.50%	\$13,790	2/1/2019	12/31/2018	6/23/2023	Sheridan
MF16-V	Sable Ridge Partners LLC	\$3,942,000	3,369,829.35	3/3/2004	4/1/2044	324	480	6.35	1.17	0.50%	\$22,659	5/1/2019	12/31/2018	N/A	Denver
MF16-V	Arvada House Preservation LP	\$4,000,000	3,468,310.05	10/15/2004	11/1/2044	331	480	6.5	1.61	0.50%	\$23,418	12/1/2019	12/31/2020	9/14/2025	Arvada
MF16-V	Bear Valley LLLP	\$3,659,040	3,204,639.06	9/30/2005	10/1/2045	343	480	6.35	1.16	0.50%	\$45,525	11/1/2020	12/31/2020	N/A	Denver
MF16-V	Durango Housing Preservation LP	\$3,700,000	3,023,113.85	10/1/2005	10/1/2040	283	419	6.1	1.39	0.50%	\$21,346	11/1/2020	12/31/2021	5/31/2026	Durango
MF16-V	GVAH Limited Partnership	\$1,613,832	1,342,492.68	5/30/2002	7/1/2032	182	193	3.5	1.24	N/A	\$10,947	8/1/2017	12/31/2017	6/14/2022	Grand Junction

\$38,948,736.48

Prepaid

MF16-V	BCorp Rio Grande LLC	\$4,475,000	\$0	10/1/1996	11/1/2026	N/A	360	6	1.15	0.50%	\$27,471	4/1/2015	12/31/2011	N/A	Denver
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<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-I	116	Woodlands Fort Collins AR, LP	\$10,082,777	5/18/2017	7/1/2018	6/1/2057	480	468	3.51	4/1/2018	1.15	44.60%	\$47,632.54	6/1/2028	4/1/1933	N/A	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected</u>	<u>Expected</u>	<u>Expected</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual</u>
MF17-II	96	Peakview Trails, LLLP	\$6,528,668	6/15/2017	8/1/2019	7/1/2057	480	456	2.71	4/1/2019	1.23	45%	\$31,866.00	7/1/2029	4/1/1934	8/1/1934	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-III	96	Windmill Ranch 2016 L.P.	\$9,384,898	8/10/2017	9/1/2019	9/1/2057	480	480	4.01	6/1/2019	1.06	51.10%	\$43,961	9/1/2029	7/1/1934	7/1/1934	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-IV	209	Sierra Vista Housing Partners, LLC	\$25,824,398	8/24/2017	4/1/2019	4/1/2057	480	456	3.99	12/1/2018	1.15	79%	\$86,450.00	3/1/2029	1/1/1934	8/23/1937	0.13%	0.25

Investment Information

As of December 31, 2019, the Authority has invested certain amounts in Series subaccounts of Funds related to such Bonds in investment agreements with the investment providers and at the rates as set forth in the following table.

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2013-I DSR	FGLMC	\$15,063.68	3.50%	08/01/2044
MF 2013-I DSR	FGLMC	\$175,040.07	2.50%	08/01/2046
MF 2013-I DSR	FGLMC	\$432,902.26	3.50%	06/01/2042
MF 2013-I DSR	FNMA	\$177,795.90	3.00%	10/01/2047
MF 2013-I DS	MONEY MARKET	\$28,929.93	1.50%	Short Term
MF 2013-I DSR	MONEY MARKET	\$279,438.20	1.50%	Short Term
MF 2013-I REDEMPTION	MONEY MARKET	\$21,405.07	1.50%	Short Term
MF 2013-I REVENUE	MONEY MARKET	\$278,877.81	0.015	Short Term
		\$1,409,452.92		
Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-I DSR MB2	FNMA	\$120,339.48	3.00%	10/01/2047
MF 2016-I DSR MB2	MONEY MARKET	\$30,028.29	1.50%	Short Term
MF 2016-I REVENUE MB2	MONEY MARKET	\$20.23	0.015	Short Term
		\$150,388.00		
Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-II DSR	FNMA	\$197,517.24	3.00%	10/01/2047
MF 2016-II DS	MONEY MARKET	\$22,546.12	1.50%	Short Term
MF 2016-II DSR	MONEY MARKET	\$49,286.38	1.50%	Short Term
MF 2016-II REVENUE	MONEY MARKET	\$175.23	0.015	Short Term
		\$269,524.97		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-III DSR	FNMA	\$77,921.96	3.00%	10/01/2047
MF 2016-III DSR	MONEY MARKET	\$19,443.81	1.50%	Short Term
MF 2016-III REVENUE	MONEY MARKET	\$4,452.02	0.015	Short Term

\$101,817.79

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-IV DSR	FNMA	\$139,628.86	3.00%	10/01/2047
MF 2016-IV DS	MONEY MARKET	\$16,710.30	1.50%	Short Term
MF 2016-IV DSR	MONEY MARKET	\$34,841.68	1.50%	Short Term
MF 2016-IV REDM	MONEY MARKET	\$6,548.00	1.50%	Short Term
MF 2016-IV REVENUE	MONEY MARKET	\$7,201.92	0.015	Short Term

\$204,930.76

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-V DSR	FEDERAL HOME LOAN BANKS	\$1,010,000.00	4.13%	03/13/2020
MF 2016-V DSR	FNMA	\$358,527.99	3.00%	10/01/2047
MF 2016-V DS	MONEY MARKET	\$110,354.76	1.50%	Short Term
MF 2016-V DSR	MONEY MARKET	\$174,447.92	1.50%	Short Term
MF 2016-V REDEMPTION	MONEY MARKET	\$70,915.00	1.50%	Short Term
MF 2016-V REVENUE	MONEY MARKET	\$12,153.72	0.015	Short Term

\$1,736,399.39

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-I DSR	FNMA	\$241,906.73	3.00%	10/01/2047
MF 2017-I DS	MONEY MARKET	\$32,348.91	1.50%	Short Term
MF 2017-I DSR	MONEY MARKET	\$42,126.85	1.50%	Short Term
MF 2017-I REDEMPTION	MONEY MARKET	\$8,176.00	1.50%	Short Term
MF 2017-I REVENUE	MONEY MARKET	\$54,353.10	0.015	Short Term

\$378,911.59

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-II DSR	FNMA	\$155,026.96	3.00%	10/01/2047
MF 2017-II ACQUISITION	MONEY MARKET	\$0.36	1.50%	Short Term
MF 2017-II DS	MONEY MARKET	\$0.04	1.50%	Short Term
MF 2017-II DSR	MONEY MARKET	\$39,496.15	1.49%	Short Term
MF 2017-II REDEMPTION	MONEY MARKET	\$1.56	1.49%	Short Term
MF 2017-II REVENUE	MONEY MARKET	\$169,068.14	0.015	Short Term

\$363,593.21

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-III DSR	FNMA	\$222,646.83	3.00%	10/01/2047
MF 2017-III ACQUISITION	MONEY MARKET	\$204.09	1.50%	Short Term
MF 2017-III CNST-LN-RES	MONEY MARKET	\$3.40	1.50%	Short Term
MF 2017-III DS	MONEY MARKET	\$29,327.85	1.50%	Short Term
MF 2017-III DSR	MONEY MARKET	\$55,773.26	1.50%	Short Term
MF 2017-III REVENUE	MONEY MARKET	\$150,996.52	0.015	Short Term

\$458,951.95

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-IV DSR	FNMA	\$601,414.14	3.00%	10/01/2047
MF 2017-IV ACQUISITION	MONEY MARKET	\$52.55	1.50%	Short Term
MF 2017-IV CNST-LN-RES	MONEY MARKET	\$0.01	1.50%	Short Term
MF 2017-IV DS	MONEY MARKET	\$78,334.08	1.50%	Short Term
MF 2017-IV DSR	MONEY MARKET	\$150,654.89	1.50%	Short Term
MF 2017-IV REVENUE	MONEY MARKET	\$52,863.74	0.015	Short Term

\$883,319.41

APPENDICES

Bond Cusip List of Single Family Mortgage Bonds Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF01AA-1	196479V63	05/01/2041	SF15B Serials	196479YC7	05/01/2022
SF01AA-2	196479ZC6	05/01/2031	SF15B Serials	196479YD5	11/01/2022
SF02A-3	196479DM8	11/01/2021	SF15B Serials	196479YE3	05/01/2023
SF02B-3	196479YY9	11/01/2021	SF15B Serials	196479YF0	11/01/2023
SF02C-3	196479ZA0	05/01/2022	SF15B Serials	196479YG8	05/01/2024
SF06A-2	196479QL6	11/01/2034	SF15B Serials	196479YH6	11/01/2024
SF06A-3	196479QM4	11/01/2036	SF15B Serials	196479YJ2	05/01/2025
SF06B-2	196483CB5	11/01/2034	SF15B Serials	196479YK9	11/01/2025
SF06B-3	196483CC3	11/01/2036	SF17A	196479A58	08/01/2047
SF07B-2	196483AR2	05/01/2038	SF17B-1	196479A33	05/01/2034
SF13B	196479VT3	11/01/2036	SF17B-2	196479A82	05/01/2019
SF14A	196479WP0	11/01/2027	SF17B-2	196479A90	11/01/2019
SF14A Serials	196479WD7	05/01/2019	SF17B-2	196479B24	05/01/2020
SF14A Serials	196479WE5	11/01/2019	SF17B-2	196479B32	11/01/2020
SF14A Serials	196479WF2	05/01/2020	SF17B-2	196479B40	05/01/2021
SF14A Serials	196479WG0	11/01/2020	SF17B-2	196479B99	11/01/2044
SF14A Serials	196479WH8	05/01/2021	SF17C	196479C49	05/01/2021
SF14A Serials	196479WJ4	11/01/2021	SF17C	196479C56	11/01/2021
SF14A Serials	196479WK1	05/01/2022	SF17C	196479C64	05/01/2022
SF14A Serials	196479WL9	11/01/2022	SF17C	196479C72	11/01/2022
SF14A Serials	196479WM7	05/01/2023	SF17C	196479C80	05/01/2023
SF14A Serials	196479WN5	11/01/2023	SF17C	196479C98	11/01/2023
SF15A	196479XM6	11/01/2027	SF17C	196479D22	05/01/2024
SF15A	196479XN4	11/01/2031	SF17C	196479D30	11/01/2024
SF15A Serials	196479WX3	05/01/2019	SF17C	196479D48	05/01/2025
SF15A Serials	196479WY1	11/01/2019	SF17C	196479D55	11/01/2025
SF15A Serials	196479WZ8	05/01/2020	SF17C	196479D63	05/01/2026
SF15A Serials	196479XA2	11/01/2020	SF17C	196479D71	11/01/2026
SF15A Serials	196479XB0	05/01/2021	SF17C	196479D89	05/01/2027
SF15A Serials	196479XC8	11/01/2021	SF17C	196479D97	11/01/2027
SF15A Serials	196479XD6	05/01/2022	SF17C	196479E31	05/01/2028
SF15A Serials	196479XE4	11/01/2022	SF17C	196479E44	11/01/2028
SF15A Serials	196479XF1	05/01/2023	SF17C	196479E52	05/01/2029
SF15A Serials	196479XG9	11/01/2023	SF17C	196479E64	11/01/2029
SF15A Serials	196479XH7	05/01/2024	SF17C	196479E67	05/01/2048
SF15A Serials	196479XJ3	11/01/2024	SF17D	196479E101	05/01/2019
SF15A Serials	196479XK0	05/01/2025	SF17D	196479F20	11/01/2019
SF15A Serials	196479XL8	11/01/2025	SF17D	196479F38	05/01/2020
SF15B Serials	196479XW4	05/01/2019	SF17D	196479F46	11/01/2020
SF15B Serials	196479XX2	11/01/2019	SF17D	196479F53	05/01/2021
SF15B Serials	196479XY0	05/01/2020	SF17E	196479V89	05/01/2038
SF15B Serials	196479XZ7	11/01/2020	SF18A	196479K81	05/01/2019
SF15B Serials	196479YA1	05/01/2021	SF18A	196479K99	11/01/2019
SF15B Serials	196479YB9	11/01/2021	SF18A	196479L23	05/01/2020

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF18A	196479L31	11/01/2020	SF18C	196479R68	05/01/2029
SF18A	196479L49	05/01/2021	SF18C	196479R76	11/01/2029
SF18A	196479L56	11/01/2021	SF18C	196479R84	05/01/2030
SF18A	196479L64	05/01/2022	SF18C	196479R92	11/01/2030
SF18A	196479L72	11/01/2022	SF18C	196479S26	11/01/2033
SF18A	196479L80	05/01/2023	SF18C	196479S34	11/01/2038
SF18A	196479L98	11/01/2023	SF18C	196479S42	11/01/2042
SF18A	196479M22	05/01/2024	SF18C	196479S59	11/01/2048
SF18A	196479M30	11/01/2024	SF18D	196479S67	05/01/2019
SF18A	196479M48	05/01/2025	SF18D	196479S75	11/01/2019
SF18A	196479M55	11/01/2025	SF18D	196479S83	05/01/2020
SF18A	196479M63	05/01/2026	SF18D	196479S91	11/01/2020
SF18A	196479M71	11/01/2026	SF18D	196479T25	05/01/2021
SF18A	196479M89	05/01/2027	SF18D	196479T33	11/01/2021
SF18A	196479M97	11/01/2027	SF18D	196479T41	05/01/2022
SF18A	196479N21	05/01/2028	SF18D	196479T58	11/01/2022
SF18A	196479N39	11/01/2028	SF18D	196479T66	05/01/2023
SF18A	196479N47	05/01/2029	SF18D	196479T74	11/01/2023
SF18B-1	196479N54	05/01/2029	SF18D	196479T82	05/01/2024
SF18B-1	196479N62	11/01/2029	SF18D	196479T90	11/01/2024
SF18B-1	196479N70	05/01/2030	SF18D	196479U23	05/01/2025
SF18B-1	196479N88	11/01/2030	SF18D	196479U31	11/01/2025
SF18B-1	196479N96	11/01/2048	SF18D	196479U49	05/01/2026
SF18B-2	196479K57	11/01/2041	SF18D	196479U56	11/01/2026
SF18C	196479P29	05/01/2019	SF18D	196479U64	05/01/2027
SF18C	196479P37	11/01/2019	SF18D	196479U72	11/01/2027
SF18C	196479P45	05/01/2020	SF18D	196479U80	05/01/2028
SF18C	196479P52	11/01/2020	SF18D	196479U98	11/01/2028
SF18C	196479P60	05/01/2021	SF18D	196479V22	05/01/2029
SF18C	196479P78	11/01/2021	SF18D	196479V30	11/01/2029
SF18C	196479P86	05/01/2022	SF19A	196479W21	05/01/2019
SF18C	196479P94	11/01/2022	SF19A	196479W39	11/01/2019
SF18C	196479Q28	05/01/2023	SF19A	196479W47	05/01/2020
SF18C	196479Q36	11/01/2023	SF19A	196479W54	11/01/2020
SF18C	196479Q44	05/01/2024	SF19A	196479W62	05/01/2021
SF18C	196479Q51	11/01/2024	SF19A	196479W70	11/01/2021
SF18C	196479Q69	05/01/2025	SF19A	196479W88	05/01/2022
SF18C	196479Q77	11/01/2025	SF19A	196479W96	11/01/2022
SF18C	196479Q85	05/01/2026	SF19A	196479X20	05/01/2023
SF18C	196479Q93	11/01/2026	SF19A	196479X38	11/01/2023
SF18C	196479R27	05/01/2027	SF19A	196479X46	05/01/2024
SF18C	196479R35	11/01/2027	SF19A	196479X53	11/01/2024
SF18C	196479R43	05/01/2028	SF19A	196479X61	05/01/2025
SF18C	196479R50	11/01/2028	SF19A	196479X79	11/01/2025

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF19A	196479X87	05/01/2026	SF19E	1964793E7	11/01/2039
SF19A	196479X95	11/01/2026	SF19E	1964793F4	05/01/2049
SF19A	196479Y29	05/01/2027	SF19F	1964793K3	11/01/2019
SF19A	196479Y37	05/01/2029	SF19F	1964793L1	05/01/2020
SF19B-1	196479Y45	11/01/2027	SF19F	1964793M9	11/01/2020
SF19B-1	196479Y52	05/01/2028	SF19F	1964793N7	05/01/2021
SF19B-1	196479Y60	11/01/2028	SF19F	1964793P2	11/01/2021
SF19B-1	196479Y78	05/01/2029	SF19F	1964793Q0	05/01/2022
SF19B-1	196479Y86	11/01/2029	SF19F	1964793R8	11/01/2022
SF19B-1	196479Y94	05/01/2030	SF19F	1964793S6	05/01/2023
SF19B-1	196479Z28	11/01/2030	SF19F	1964793T4	11/01/2023
SF19B-1	196479Z36	05/01/2031	SF19F	1964793U1	05/01/2024
SF19B-1	196479Z44	11/01/2031	SF19F	1964793V9	11/01/2024
SF19B-1	196479Z51	05/01/2032	SF19F	1964793W7	05/01/2025
SF19B-1	196479Z69	11/01/2032	SF19F	1964793X5	11/01/2025
SF19B-1	196479Z77	05/01/2033	SF19F	1964793Y3	05/01/2026
SF19B-1	196479Z85	11/01/2033	SF19F	1964793Z0	11/01/2026
SF19B-1	196479Z93	05/01/2034	SF19F	1964794A4	05/01/2027
SF19B-1	1964792A6	11/01/2034	SF19F	1964794B2	11/01/2027
SF19B-1	1964792B4	11/01/2038	SF19F	1946794C0	05/01/2028
SF19B-2	1964792E8	11/01/2044	SF19F	1964794D8	11/01/2028
SF19C	1964792D0	05/01/2049	SF19F	1964794E6	05/01/2029
SF19C	1964792C2	05/01/2049	SF19F	1964794F3	11/01/2029
SF19D	1964792G3	11/01/2037	SF19F	1964794G1	05/01/2030
SF19E	1964792J7	11/01/2019	SF19F	1964794H9	11/01/2030
SF19E	1964792K4	05/01/2020	SF19F	1964794J5	11/01/2049
SF19E	1964792L2	11/01/2020	SF19G-1	1964794K2	11/01/2019
SF19E	1964792M0	05/01/2021	SF19G-1	1964794L0	05/01/2020
SF19E	1964792N8	11/01/2021	SF19G-1	1964794M8	11/01/2020
SF19E	1964792P3	05/01/2022	SF19G-1	1964794N6	05/01/2021
SF19E	1964792Q1	11/01/2022	SF19G-1	1964794P1	11/01/2021
SF19E	1964792R9	05/01/2023	SF19G-1	1964794Q9	05/01/2022
SF19E	1964792S7	11/01/2023	SF19G-1	1964794R7	11/01/2022
SF19E	1964792T5	05/01/2024	SF19G-1	1964794S5	05/01/2023
SF19E	1964792U2	11/01/2024	SF19G-1	1964794T3	11/01/2023
SF19E	1964792V0	05/01/2025	SF19G-1	1964794U0	05/01/2024
SF19E	1964792W8	11/01/2025	SF19G-1	1964794V8	11/01/2024
SF19E	1964792X6	05/01/2026	SF19G-1	1964794W6	05/01/2025
SF19E	1964792Y4	11/01/2026	SF19G-1	1964794X4	11/01/2025
SF19E	1964792Z1	05/01/2027	SF19G-1	1964794Y2	05/01/2026
SF19E	1964793A5	11/01/2027	SF19G-1	1964794Z9	11/01/2026
SF19E	1964793B3	05/01/2028	SF19G-1	1964795A3	05/01/2027
SF19E	1964793C1	11/01/2028	SF19G-1	1964795B1	11/01/2027
SF19E	1964793D9	05/01/2029	SF19G-1	1964795C9	05/01/2028

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF19G-1	1964795D7	11/01/2028	SF19J	196480DC8	05/01/2021
SF19G-1	1964795E5	05/01/2029	SF19J	196480DD6	11/01/2021
SF19G-1	1964795F2	11/01/2029	SF19J	196480DE4	05/01/2022
SF19G-1	1964795G0	05/01/2030	SF19J	196480DF1	11/01/2022
SF19G-1	1964795H8	11/01/2030	SF19J	196480DG9	05/01/2023
SF19G-1	1964795J4	05/01/2031	SF19J	196480DH7	11/01/2023
SF19G-1	1964795K1	11/01/2031	SF19J	196480DJ3	05/01/2024
SF19G-1	1964795L9	05/01/2032	SF19J	196480DK0	11/01/2024
SF19G-1	1964795M7	11/01/2032	SF19J	196480DL8	05/01/2025
SF19G-1	1964795N5	05/01/2033	SF19K	196480DM6	11/01/2025
SF19G-1	1964795P0	11/01/2033	SF19K	196480DN4	05/01/2026
SF19G-1	1964795Q8	05/01/2034	SF19K	196480DP9	11/01/2026
SF19G-1	1964795R6	11/01/2034	SF19K	196480DQ7	05/01/2050
SF19G-1	1964795S4	11/01/2044	SF19L-1	196480DR5	05/01/2020
SF19G-1	1964795T2	11/01/2046	SF19L-1	196480DT1	05/01/2021
SF19G-2	1964793H0	05/01/2044	SF19L-1	196480DU8	11/01/2021
SF19H	1964795U9	11/01/2049	SF19L-1	196480DV6	05/01/2022
SF19I-1	1964795W5	05/01/2020	SF19L-1	196480DW4	11/01/2022
SF19I-1	1964795X3	11/01/2020	SF19L-1	196480DX2	05/01/2023
SF19I-1	1964795Y1	05/01/2021	SF19L-1	196480DY0	11/01/2023
SF19I-1	1964795Z8	11/01/2021	SF19L-1	196480DZ7	05/01/2024
SF19I-1	1964796A2	05/01/2022	SF19L-1	196480EA1	11/01/2024
SF19I-1	1964796B0	11/01/2022	SF19L-1	196480EB9	05/01/2025
SF19I-1	1964796C8	05/01/2023	SF19L-1	196480EC7	11/01/2025
SF19I-1	1964796D6	11/01/2023	SF19L-1	196480ED5	05/01/2026
SF19I-1	1964796E4	05/01/2024	SF19L-1	196480EE3	11/01/2026
SF19I-1	1964796F1	11/01/2024	SF19L-1	196480EF0	05/01/2027
SF19I-1	1964796G9	05/01/2025	SF19L-1	196480EG8	11/01/2027
SF19I-1	1964796H7	11/01/2025	SF19L-1	196480EH6	05/01/2028
SF19I-1	1964796J3	05/01/2026	SF19L-1	196480EJ2	11/01/2028
SF19I-1	1964796K0	11/01/2026	SF19L-1	196480EK9	05/01/2029
SF19I-1	1964796L8	05/01/2027	SF19L-1	196480EL7	11/01/2029
SF19I-1	1964796M6	11/01/2027	SF19L-1	196480EM5	05/01/2030
SF19I-1	1964796N4	05/01/2028	SF19L-1	196480EN3	11/01/2030
SF19I-1	1964796P9	11/01/2028	SF19L-1	196480EP8	05/01/2031
SF19I-1	1964796Q7	05/01/2029	SF19L-1	196480EQ6	11/01/2031
SF19I-1	1964796R5	11/01/2029	SF19L-1	196480ER4	05/01/2032
SF19I-1	1964796S3	05/01/1930	SF19L-1	196480ES2	11/01/2032
SF19I-1	1964796T1	11/01/1930	SF19L-1	196480ET0	05/01/2033
SF19I-1	1964796U8	11/01/1934	SF19L-1	196480EU7	11/01/2033
SF19I-1	1964796V6	05/01/1937	SF19L-1	196480EV5	05/01/2034
SF19I-2	1964796W4	05/01/1948	SF19L-2	196480CY1	05/01/2044
SF19J	196480DA2	05/01/2020	SF19L-3	196480EW3	05/01/2050
SF19J	196480DB0	11/01/2020			

Bond Cusip List of Single Family Homeownership Bonds Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF11AA	196479TB5	11/01/2011	SF11AA	196479TX7	11/01/2021
SF11AA	196479TC3	05/01/2012	SF11AA	196479UB3	05/01/2022
SF11AA	196479TD1	11/01/2012	SF11AA	196479UC1	11/01/2022
SF11AA	196479TE9	05/01/2013	SF11AA	196479UD9	05/01/2023
SF11AA	196479TF6	11/01/2013	SF11AA	196479UE7	11/01/2023
SF11AA	196479TG4	05/01/2014	SF11AA	196479TY5	11/01/2026
SF11AA	196479TH2	11/01/2014	SF11AA	196479TZ2	11/01/2028
SF11AA	196479TJ8	05/01/2015	SF11AA	196479UA5	05/01/2029
SF11AA	196479TK5	11/01/2015	SF11AA	196479TA7	11/01/2041
SF11AA	196479TL3	05/01/2016	SF13AA	196479VN6	09/01/2041
SF11AA	196479TM1	11/01/2016	SF17AA	196479C31	09/01/2047
SF11AA	196479TN9	05/01/2017	SF17BB	196479F79	11/01/2057
SF11AA	196479TP4	11/01/2017	SF18AA	196479F95	03/01/2048
SF11AA	196479TQ2	05/01/2018	SF18BB-1	196479V48	11/01/2048
SF11AA	196479TR0	11/01/2018	SF18BB-2	196479V55	11/01/2048
SF11AA	196479TS8	05/01/2019	SF19AA	196479GZ7	08/01/2049
SF11AA	196479TT6	11/01/2019	SF19BB-1	196480CV7	08/01/2049
SF11AA	196479TU3	05/01/2020	SF19BB-2	196480CU9	08/01/2049
SF11AA	196479TV1	11/01/2020	SF19CC	196480EX1	01/01/2050
SF11AA	196479TW9	05/01/2021			

Bond Cusip List of Multi-Family/Project Bonds Indenture

<u>Series</u>	<u>Maturity Date</u>	<u>CUSIP</u>	<u>Series</u>	<u>Maturity Date</u>	<u>CUSIP</u>
MFP00A-1a	10/1/2030	1964785T4	MF16A-2	10/1/2041	196479ZW2
MFP05B-2	10/1/2040	196479LC1	MFP16A-2	10/1/2033	196479ZU6
MFP06A-1	10/1/2036	196479YW3	MFP18A-1	4/1/2020	196479G78
MFP07B-1	10/1/2038	196479YN3	MFP18A-1	10/1/2020	196479G86
MFP07B-2	4/1/2038	196479YQ6	MFP18A-1	4/1/2021	196479G94
MFP08A-1	4/1/2029	196479MG1	MFP18A-1	10/1/2021	196479H28
MFP08B	5/1/2052	196479MJ5	MFP18A-1	4/1/2022	196479H36
MFP09A-1	10/1/2041	196479QR3	MFP18A-1	10/1/2022	196479H44
MFP12A	10/1/2022	196479UV9	MFP18A-1	4/1/2023	196479H51
MFP12A	10/1/2032	196479UW7	MFP18A-1	10/1/2023	196479H69
MFP12A	10/1/2042	196479UX5	MFP18A-1	4/1/2024	196479H77
MFP12A	10/1/2051	196479UY3	MFP18A-1	10/1/2024	196479H85
MFP12B	10/1/2022	196479VB2	MFP18A-1	4/1/2025	196479H93
MFP12B	10/1/2032	196479VC0	MFP18A-1	10/1/2025	196479J26
MFP12B	10/1/2042	196479VD8	MFP18A-1	4/1/2026	196479J34
MFP12B	10/1/2054	196479VE6	MFP18A-1	10/1/2026	196479J42
MFP13A	10/1/2023	196479YU7	MFP18A-1	4/1/2027	196479J59
MF16A-1	10/1/2020	196479A25	MFP18A-1	10/1/2027	196479J67
MF16A-2	10/1/2020	196479ZG7	MFP18A-1	4/1/2028	196479J75
MF16A-2	10/1/2021	196479ZH5	MFP18A-1	10/1/2028	196479J83
MF16A-2	10/1/2022	196479ZJ1	MFP18A-1	4/1/2029	196479J91
MF16A-2	10/1/2023	196479ZK8	MFP18A-1	10/1/2029	196479K24
MF16A-2	10/1/2024	196479ZL6	MFP18A-1	10/1/2032	196479K32
MF16A-2	10/1/2025	196479ZM4	MFP18A-2	4/1/2040	196479G29
MF16A-2	10/1/2026	196479ZN2	MFP19A-1	4/1/2022	196480AA5
MF16A-2	10/1/2027	196479ZP7	MFP19A-1	10/1/2022	196480AB3
MF16A-2	10/1/2028	196479ZQ5	MFP19A-1	4/1/2023	196480ACI
MF16A-2	10/1/2029	196479ZR3	MFP19A-1	10/1/2023	196480AD9
MF16A-2	10/1/2030	196479ZS1	MFP19A-1	4/1/2024	196480AE7
MF16A-2	10/1/2031	196479ZT9	MFP19A-1	10/1/2024	196480AF4
MF16A-2	10/1/2036	196479ZV4	MFP19A-1	4/1/2025	196480AG2

<u>Series</u>	<u>Maturity Date</u>	<u>CUSIP</u>	<u>Series</u>	<u>Maturity Date</u>	<u>CUSIP</u>
MFP19A-1	10/1/2025	196480AH0	MFP19A-3	4/1/2026	196480BP1
MFP19A-1	4/1/2026	196480AJ6	MFP19A-3	10/1/2026	196480BQ9
MFP19A-1	10/1/2026	196480AK3	MFP19A-3	4/1/2027	196480BR7
MFP19A-1	4/1/2027	196480AL1	MFP19B-1	10/1/2022	196480BS5
MFP19A-1	10/1/2027	196480AM9	MFP19B-1	4/1/2023	196480BT3
MFP19A-1	4/1/2028	196480AN7	MFP19B-1	10/1/2023	196480BU0
MFP19A-1	10/1/2028	196480AP2	MFP19B-1	4/1/2024	196480BV8
MFP19A-1	4/1/2029	196480AQ0	MFP19B-1	10/1/2024	196480BW6
MFP19A-1	10/1/2029	196480AR8	MFP19B-1	4/1/2025	196480BX4
MFP19A-1	4/1/2030	196480AS6	MFP19B-1	10/1/2025	196480BY2
MFP19A-1	10/1/2030	196480AT4	MFP19B-1	4/1/2026	196480BZ9
MFP19A-1	4/1/2031	196480AU1	MFP19B-1	10/1/2026	196480CA3
MFP19A-1	10/1/2031	196480AV9	MFP19B-1	4/1/2027	196480CB1
MFP19A-1	4/1/2032	196480AW7	MFP19B-1	10/1/2027	196480CC9
MFP19A-1	10/1/2032	196480AX5	MFP19B-1	4/1/2028	196480CD7
MFP19A-1	10/1/2034	196480AY3	MFP19B-1	10/1/2028	196480CE5
MFP19A-1	10/1/2040	196480AZ0	MFP19B-1	4/1/2029	196480CF2
MFP19A-2	2/1/2022	196480BA4	MFP19B-1	10/1/2029	196480CG0
MFP19A-3	4/1/2020	196480BB2	MFP19B-1	4/1/2030	196480CH8
MFP19A-3	10/1/2020	196480BC0	MFP19B-1	10/1/2030	196480CJ4
MFP19A-3	4/1/2021	196480BD8	MFP19B-1	4/1/2031	196480CK1
MFP19A-3	10/1/2021	196480BE6	MFP19B-1	10/1/2031	196480CL9
MFP19A-3	4/1/2022	196480BF3	MFP19B-1	10/1/2034	196480CM7
MFP19A-3	10/1/2022	196480BG1	MFP19B-1	10/1/2039	196480CN5
MFP19A-3	4/1/2023	196480BH9	MFP19B-1	10/1/2044	196480CP0
MFP19A-3	10/1/2023	196480BJ5	MFP19B-1	10/1/2049	196480CQ8
MFP19A-3	4/1/2024	196480BK2	MFP19B-1	10/1/2054	196480CR6
MFP19A-3	10/1/2024	196480BL0	MFP19B-1	10/1/2059	196480CS4
MFP19A-3	4/1/2025	196480BM8	MFP19B-2	2/1/2022	196480CT2
MFP19A-3	10/1/2025	196480BN6	MFP19C	10/1/2051	196480CW5

Bond Cusip List of Federally Insured Multi-Family Housing Loan Program Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFPT13-I	19647PBA0	2/1/2044
MFPT16-I	19647PBH5	6/1/2056
MFPT16-II	19647PBJ1	3/1/2019
MFPT16-II	19647PBK8	9/1/2056
MFPT16-III	19647PBM4	10/1/2052
MFPT16-IV	19647PBP7	11/1/2056
MFPT16-V	19647PBQ5	11/1/2045
MFPT17-I	19647PBS1	7/1/2057
MFPT17-II	19647PBU6	8/1/2057
MFPT17-III	19647PBW2	10/1/2057
MFPT17-IV	19647PBX0	4/1/2057